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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

American Equity Investment Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.american-equity.com

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

OFFICERS

Chief Executive Officer and President	Anant Bhalla	Senior Vice President and Chief Accounting Officer	Jimmy Dewayne Lummus
Chief of Staff and Secretary	Shari Wood	Senior Vice President & Chief Corporate Actuary	Angelika Feng #

OTHER

DIRECTORS OR TRUSTEES

Axel Andre	Anant Bhalla	James Louis Hamalainen
Jeff David Lorenzen	Mark Reilly	

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

Subscribed and sworn to before me this 7 day of August 2023

JaWon Matthews
Finance and Accounting Analyst
02/16/2026

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	42,681,414,229		42,681,414,229	44,406,672,883
2.	Stocks:				
	2.1 Preferred stocks	53,004,185		53,004,185	35,423,918
	2.2 Common stocks	433,903,908		433,903,908	488,631,155
3.	Mortgage loans on real estate:				
	3.1 First liens	8,043,521,606		8,043,521,606	7,650,631,822
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)	715,000		715,000	
5.	Cash ($ 1,685,281,513), cash equivalents ($ 2,610,342,902) and short-term investments ($ 864,274,315)	5,159,898,730		5,159,898,730	2,516,191,533
6.	Contract loans (including $ ..... premium notes)	699,954		699,954	733,562
7.	Derivatives	442,103,161		442,103,161	393,140,280
8.	Other invested assets	1,606,014,798		1,606,014,798	1,448,477,893
9.	Receivables for securities	32,093,317		32,093,317	702,523,858
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	58,453,368,888		58,453,368,888	57,642,426,904
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	493,704,840	6,681,591	487,023,249	491,351,628
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,233,743	1,167,707	66,036	73,562
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	932,499		932,499	970,793
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	749,034,662	281,185,374	467,849,288	298,596,478
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	209,757,789	28,204,357	181,553,432	158,211,986
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	19,185,541	18,182,501	1,003,040	1,084,318
21.	Furniture and equipment, including health care delivery assets ($ .....)	1,154,621	1,154,621		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	730,031		730,031	857,088
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	410,857,627	4,665,235	406,192,392	398,765,688
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,339,960,241	341,241,386	59,998,718,855	58,992,338,445
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	60,339,960,241	341,241,386	59,998,718,855	58,992,338,445
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	COLI	401,847,595		401,847,595	397,683,129
2502.	MISCELLANEOUS RECEIVABLES	5,796,937	1,464,509	4,332,428	1,053,027
2503.	PREPAID ASSETS	3,200,726	3,200,726		
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,369		12,369	29,532
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	410,857,627	4,665,235	406,192,392	398,765,688

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 45,233,836,747 less $ ..... included in Line 6.3 (including $ 6,926,124,345 Modco Reserve)	45,233,836,747	44,731,059,744
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	425,266	452,845
3.	Liability for deposit-type contracts (including $ 694,266 Modco Reserve)	189,256,210	500,651,636
4.	Contract claims:		
	4.1 Life	196,042,461	186,255,148
	4.2 Accident and health	3,000	3,000
5.	Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,710 accident and health premiums	19,114	25,081
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ ..... ceded		
	9.4 Interest Maintenance Reserve	(5,372,401)	(8,003,217)
10.	Commissions to agents due or accrued-life and annuity contracts $ 20,554,054 , accident and health $ ..... and deposit-type contract funds $	20,554,054	17,725,214
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	33,682,444	37,491,632
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	409,896	98,103
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	11,266,712	208,079,610
15.2	Net deferred tax liability		
16.	Unearned investment income	83,655	
17.	Amounts withheld or retained by reporting entity as agent or trustee	6,300,423	5,861,826
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	65,602,790	32,762,822
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	515,366,214	512,999,156
	24.02 Reinsurance in unauthorized and certified ($ .....) companies	63,944,472	59,240,448
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers	6,959,475,064	7,172,941,409
	24.04 Payable to parent, subsidiaries and affiliates	3,343,368	2,505,931
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	724,297,375	676,383,290
	24.08 Derivatives		
	24.09 Payable for securities	1,156,735,687	405,601,003
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,257,087,293	757,601,983
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,432,359,844	55,299,736,664
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	56,432,359,844	55,299,736,664
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	51,000,000	51,000,000
33.	Gross paid in and contributed surplus	1,613,266,964	1,596,229,012
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,899,592,047	2,042,872,769
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,563,859,011	3,690,101,781
38.	Totals of Lines 29, 30 and 37	3,566,359,011	3,692,601,781
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	59,998,718,855	58,992,338,445
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	1,061,175,439	441,346,289
2502.	AMOUNT DUE REINSURERS	195,911,854	315,079,912
2503.	INT EXP D&A INT RATE SWAPS		951,615
2598.	Summary of remaining write-ins for Line 25 from overflow page		224,167
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,257,087,293	757,601,983
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
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	1,482,107,103	957,518,514	(2,299,042,944)
2.	Considerations for supplementary contracts with life contingencies	5,152,506	2,554,007	5,391,023
3.	Net investment income	1,112,520,130	1,125,290,130	2,143,581,387
4.	Amortization of Interest Maintenance Reserve (IMR)	1,313,841	(1,046,418)	(8,065,827)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	170,917,505	110,694,691	329,450,822
7.	Reserve adjustments on reinsurance ceded	398,109,805	(16,879,103)	175,428,265
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(2,320,128)	1,140	1,140
9.	Totals (Lines 1 to 8.3)	3,167,800,762	2,178,132,961	346,743,866
10.	Death benefits	1,425,418	1,483,633	2,426,731
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	626,875,035	615,792,136	1,206,220,905
13.	Disability benefits and benefits under accident and health contracts	31,090	42,769	80,010
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,326,455,629	1,044,186,544	2,240,031,002
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,527,689	3,647,908	6,971,197
18.	Payments on supplementary contracts with life contingencies	8,146,199	8,310,484	17,094,366
19.	Increase in aggregate reserves for life and accident and health contracts	509,109,425	(1,325,600)	(4,018,856,332)
20.	Totals (Lines 10 to 19)	2,474,570,485	1,672,137,874	(546,032,121)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	261,687,230	135,889,015	269,565,469
22.	Commissions and expense allowances on reinsurance assumed	26,826,155	2,660,686	17,689,998
23.	General insurance expenses and fraternal expenses	112,161,392	68,774,692	159,102,867
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,466,383	10,541,622	21,607,729
25.	Increase in loading on deferred and uncollected premiums	(9,846)	(15,414)	(13,020)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	191,619,220	135,461,538	176,018,389
28.	Totals (Lines 20 to 27)	3,078,321,019	2,025,450,013	97,939,311
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	89,479,743	152,682,948	248,804,555
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	89,479,743	152,682,948	248,804,555
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	35,574,341	45,641,899	77,973,918
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	53,905,402	107,041,049	170,830,636
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (4,557,396) (excluding taxes of $ (244,433) transferred to the IMR)	(24,005,078)	(26,802,210)	(18,973,304)
35.	Net income (Line 33 plus Line 34)	29,900,324	80,238,839	151,857,332
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,692,601,781	4,078,531,864	4,078,531,864
37.	Net income (Line 35)	29,900,324	80,238,839	151,857,332
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (12,333,741)	(46,507,164)	12,424,191	86,128,368
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	39,212,061	21,198,265	57,784,217
41.	Change in nonadmitted assets	(108,458,371)	(39,914,219)	(75,387,043)
42.	Change in liability for reinsurance in unauthorized and certified companies	(4,704,024)	(29,396,119)	(59,240,448)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(2,367,058)	(62,517,123)	(165,491,327)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	17,037,952		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(325,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(50,356,491)	(52,093,894)	(56,581,182)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(126,242,771)	(70,060,060)	(385,930,083)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,566,359,010	4,008,471,804	3,692,601,781
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME	(2,320,128)	1,140	1,140
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(2,320,128)	1,140	1,140
2701.	ITHACA REINSURANCE- NII OFFSET	88,249,167		
2702.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	80,705,107	97,716,936	192,624,032
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	15,759,377	15,501,537	30,869,487
2798.	Summary of remaining write-ins for Line 27 from overflow page	6,905,569	22,243,065	(47,475,130)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	191,619,220	135,461,538	176,018,389
5301.	AEL RE VERMONT REINSURANCE TRANSACTION	(37,145,827)	(41,147,447)	(193,949,388)
5302.	BROOKFIELD REINSURANCE TRANSACTION	(11,377,159)	(10,833,214)	7,601,850
5303.	VALUATION SYSTEM CONVERSION	6,360,000		
5398.	Summary of remaining write-ins for Line 53 from overflow page	(8,193,505)	(113,233)	129,766,356
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(50,356,491)	(52,093,894)	(56,581,182)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,487,308,779	960,089,839	(2,293,567,804)
2.	Net investment income	1,467,226,939	1,426,909,115	3,007,409,628
3.	Miscellaneous income	28,420,145	24,407,448	(3,489,436,887)
4.	Total (Lines 1 to 3)	2,982,955,863	2,411,406,403	(2,775,595,063)
5.	Benefit and loss related payments	1,953,150,363	1,668,152,738	3,461,091,929
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	401,037,298	236,491,678	466,099,265
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	227,585,410	(16,877,198)	(98,334,130)
10.	Total (Lines 5 through 9)	2,581,773,071	1,887,767,219	3,828,857,064
11.	Net cash from operations (Line 4 minus Line 10)	401,182,792	523,639,184	(6,604,452,127)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,048,011,294	4,360,920,341	11,017,325,958
	12.2 Stocks	47,333,405	353,359,533	132,658,531
	12.3 Mortgage loans	738,525,356	1,078,514,007	1,954,865,605
	12.4 Real estate			
	12.5 Other invested assets	151,648,771	829,267,089	997,769,168
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	220,878	(350,533)	(3,084,084)
	12.7 Miscellaneous proceeds	(8,590,575)		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,977,149,129	6,621,710,437	14,099,535,178
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,361,812,996	5,644,635,924	8,629,143,850
	13.2 Stocks	39,828,514	46,564,207	153,190,243
	13.3 Mortgage loans	1,139,105,548	1,675,519,680	3,430,502,344
	13.4 Real estate	715,000		
	13.5 Other invested assets	315,297,614	689,398,983	933,580,550
	13.6 Miscellaneous applications	424,325,547	359,721,145	729,518,739
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,281,085,219	8,415,839,939	13,875,935,726
14.	Net increase (or decrease) in contract loans and premium notes	(33,608)	(31,374)	(18,827)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	696,097,518	(1,794,098,128)	223,618,279
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			(91,286)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(313,923,115)	292,980,066	279,890,410
	16.5 Dividends to stockholders			325,000,000
	16.6 Other cash provided (applied)	1,860,350,002	(1,278,470,141)	5,123,960,421
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,546,426,887	(985,490,075)	5,078,759,545
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,643,707,197	(2,255,949,019)	(1,302,074,303)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,516,191,533	3,818,265,839	3,818,265,836
	19.2 End of period (Line 18 plus Line 19.1)	5,159,898,730	1,562,316,820	2,516,191,533

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

20.0001. STOCK BASED COMPENSATION	17,037,952	3,001,681	
20.0002. UNREALIZED VALUATION INC/(DEC) OF CASH EQUIVALENTS AND SHORT TERM INVESTMENTS		3,150	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	1,269,081	1,298,738	2,496,945
3.	Ordinary individual annuities	2,402,106,856	1,442,671,197	2,765,603,731
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	2,403,375,937	1,443,969,935	2,768,100,676
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	2,403,375,937	1,443,969,935	2,768,100,676
14.	Deposit-type contracts	651,921	6,536,853	7,213,407
15.	Total (Lines 13 and 14)	2,404,027,858	1,450,506,788	2,775,314,083
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Division (the "Insurance Division").

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

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

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

	SSAP #	F/S Page	F/S Line #	June 30, 2023	December 31, 2022
NET INCOME					
(1) Net income (loss), Iowa basis				$ 29,900,324	$ 151,857,332
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	1,290,332	(38,408,521)
(b) Change in reserves	51	4	19	97,091,232	(288,641,686)
IAC 191-43					
(c) Change in reserves, net	51	4	19	(16,479,972)	16,960,004
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ (52,001,268)	$ 461,947,535
SURPLUS					
Statutory Surplus, Iowa Basis				$ 3,566,359,011	$ 3,692,601,781
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(403,441,537)	28,666,183
(b) Reserves for indexed annuities	51	3, 4	1, 19	173,523,174	76,431,942
(c) Tax impact	101	2	18.2	48,282,856	(22,070,606)
IAC 191-43					
(d) Change in reserves	51	3, 4	1, 19	79,285,179	95,765,151
(e) Tax impact	101	2	18.2	(16,649,888)	(20,110,682)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 3,685,359,227	$ 3,533,919,793

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

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

C. Accounting Policy

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

2. Investments in bonds rated NAIC 1-5 (including loan-backed securities), are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns.

Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other than temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. Such reductions in carrying values are recognized as realized losses on investments.

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

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

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

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, 2022.

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

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

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

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

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

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

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have substantial doubt the entity will continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

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

NOTE 3 Business Combinations and Goodwill

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

NOTE 4 Discontinued Operations

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

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company has two residential mortgage loans that were derecognized as a result of foreclosure. The aggregate amount of residential mortgage loans derecognized was $715,000 and the real estate collateral recognized was $715,000. No other collateral was recognized.

B. Debt Restructuring

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

C. Reverse Mortgages

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

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

(2) For the six months ended June 30, 2023, the Company recognized other than temporary impairments ("OTTI") on its loan-backed securities on the basis of intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis as follows:

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ 5,295,358		$ 519,636	$ 4,775,722
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				$ -
c. Total 1st Quarter (a+b)	$ 5,295,358	$ -	$ 519,636	$ 4,775,722
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 2,750,000		$ 946,849	$ 1,803,151
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				$ -
f. Total 2nd Quarter (d+e)	$ 2,750,000	$ -	$ 946,849	$ 1,803,151
OTTI recognized 3rd Quarter				
g. Intent to sell				$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				$ -
i. Total 3rd Quarter (g+h)	$ -	$ -	$ -	$ -
OTTI recognized 4th Quarter				
j. Intent to sell				$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				$ -
l. Total 4th Quarter (j+k)	$ -	$ -	$ -	$ -
m. Annual Aggregate Total (c+f+i+l)	$ 8,045,358	$ -	$ 1,466,485	$ 6,578,873

(3) The following table lists the loan-backed securities held by the Company at June 30, 2023 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result OTTI was recorded during the six months ended June 30, 2023:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
45660L-4E-6	$ 1,562,698	$ 1,224,664	$ 338,034	$ 1,224,664	$ 1,224,664	03/31/2023
16165L-AF-7	4,504,668	4,438,002	66,666	4,438,002	4,438,002	03/31/2023
12641T-AS-5	1,351,947	1,314,558	37,389	1,314,558	1,314,558	03/31/2023
07388D-AC-2	919,636	830,148	89,488	830,148	830,148	03/31/2023
126694-K3-1	131,778	115,589	16,189	115,589	115,589	03/31/2023
76110H-T7-4	698,744	626,096	10,646	688,098	626,096	06/30/2023
17319G-AJ-3	1,688,225	1,469,425	47,661	1,640,564	1,469,425	06/30/2023
Total	$ 10,857,696	$ 10,018,482	$ 606,073	$ 10,251,623	$ 10,018,482	

Total OTTI recognized under SSAP 43R the six months ended June 30, 2023: $606,073

(4) For loan-backed and structured securities with unrealized losses as of June 30, 2023, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position are summarized as follows:

a) The aggregate amount of unrealized losses:

1. Less than 12 Months $ 128,963,941
2. 12 Months or Longer $ 773,111,761

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

1. Less than 12 Months $ 3,469,857,832
2. 12 Months or Longer $ 6,665,862,487

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

At June 30, 2023 the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) As of June 30, 2023 there were no securities lending programs.

(2) There were no assets pledged as collateral as part of a dollar repurchase agreement or securities lending transaction as of June 30, 2023.

(3) There was no collateral received as of June 30, 2023.

(4) The Company has no active securities lending program as of June 30,2023.

(5) The Company has no active securities lending program as of June 30,2023.

(6) The Company has no active securities lending program as of June 30,2023.

(7) The Company has no active securities lending program as of June 30,2023.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements accounted for as secured borrowing as of June 30, 2023.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of June 30, 2023.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of June 30, 2023.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of June 30, 2023.

J. Real Estate

At June 30, 2023, the Company has real estate held for sale of $715,000. The residential properties are available for immediate sale and being actively marketed. It is expected the sales will be completed within one year.

K. Low Income Housing tax Credits (LIHTC)

The Company did not have any investments in low-income housing tax credits as of June 30, 2023.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown					$ -		$ -
b. Collateral held under security lending agreements					$ -		$ -
c. Subject to repurchase agreements					$ -		$ -
d. Subject to reverse repurchase agreements					$ -		$ -
e. Subject to dollar repurchase agreements					$ -		$ -
f. Subject to dollar reverse repurchase agreements					$ -		$ -
g. Placed under option contracts					$ -		$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					$ -		$ -
i. FHLB capital stock	$ 10,000,000				$ 10,000,000	$ 22,000,000	$ (12,000,000)
j. On deposit with states	$ 2,009,419				$ 2,009,419	$ 2,412,736	$ (403,317)
k. On deposit with other regulatory bodies					$ -		$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 1,368,015,781				$ 1,368,015,781	$ 1,328,473,902	$ 39,541,879
m. Pledged as collateral not captured in other categories					$ -		$ -
n. Other restricted assets	$ 15,250,327,714				$ 15,250,327,714	$ 13,945,137,865	$ 1,305,189,849
o. Total Restricted Assets (Sum of a through n)	$ 16,630,352,914	$ -	$ -	$ -	$ 16,630,352,914	$ 15,298,024,503	$ 1,332,328,411

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown		$ -	0.0%	0.0%
b. Collateral held under security lending agreements		$ -	0.0%	0.0%
c. Subject to repurchase agreements		$ -	0.0%	0.0%
d. Subject to reverse repurchase agreements		$ -	0.0%	0.0%
e. Subject to dollar repurchase agreements		$ -	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements		$ -	0.0%	0.0%
g. Placed under option contracts		$ -	0.0%	0.0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock		$ -	0.0%	0.0%
i. FHLB capital stock		$ 10,000,000	0.0%	0.0%
j. On deposit with states		$ 2,009,419	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)		$ 1,368,015,781	2.3%	2.3%
m. Pledged as collateral not captured in other categories		$ -	0.0%	0.0%
n. Other restricted assets		$ 15,250,327,714	25.3%	25.4%
o. Total Restricted Assets (Sum of a through n)	$ -	$ 16,630,352,914	27.6%	27.7%

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

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

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

None.

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Non-admitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
Athene Funds withheld assets	$ 640,561,033				$ 640,561,033	$ 679,057,249	$ (38,496,216)	$ 640,561,033	1.1%	1.1%
Athene Mod-co assets	$ 1,924,983,256				$ 1,924,983,256	$ 2,278,733,001	$ (353,749,745)	$ 1,924,983,256	3.2%	3.2%
Bermuda FW assets	$ 3,131,401,410				$ 3,131,401,410	$ 3,446,215,612	$ (314,814,202)	$ 3,131,401,410	5.2%	5.2%
Vermont FW assets	$ 723,648,809				$ 723,648,809	$ 625,395,130	$ 98,253,679	$ 723,648,809	1.2%	1.2%
Brookfield assets	$ 5,748,449,456				$ 5,748,449,456	$ 3,952,405,088	$ 1,796,044,368	$ 5,748,449,456	9.5%	9.6%
Ithaca FW assets	$ 3,081,283,750				$ 3,081,283,750	$ 2,963,331,785	$ 117,951,965	$ 3,081,283,750	5.1%	5.1%
Total (c)	$ 15,250,327,714	$ -	$ -	$ -	$ 15,250,327,714	$ 13,945,137,865	$ 1,305,189,849	$ 15,250,327,714	25.3%	25.4%

(a) Subset of column 1

(b) Subset of column 3

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

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

None.

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of June 30, 2023.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of June 30, 2023.

O. 5GI Securities

The Company did not have any investments in 5GI securities as of June 30, 2023.

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of June 30, 2023.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	2	
2. Aggregate Amount of Investment Income	$ 640,289	

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

	Asset Type	Percent Share
(1)	Cash	32.7%
(2)	Cash Equivalents	50.6%
(3)	Short-Term Investments	16.7%
(4)	Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

NOTE 7 Investment Income

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

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

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

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

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

For the six months ended June 30, 2023, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	06/30/2023
Proceeds received upon expiration	$ 89,483,288
Amortization	(374,193,465)
	(284,710,177)
Less ceded options	(79,229,294)
	$ (205,480,883)

Interest Rate Swaps: The Company used interest rate swaps to reduce market risk from changes in fair value due to changes in interest rates. Our interest rate swaps allowed us to pay a fixed rate and receive a variable rate at specified intervals based on a notional amount. During Q2 2023, we terminated our remaining interest rate swaps.

Interest rate swaps were used to manage interest rate risk and, to the extent they qualified, were treated as a fair value hedge. In accordance with SSAP No. 86-Derivatives, derivatives that were designated in a hedge accounting relationship were 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 June 30, 2023.

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

NOTE 9 Income Taxes

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

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

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

	(1) As of End of Current Period	(2) 12/31/2022	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 35,574,341	$ 77,973,918	$ (42,399,577)
(b) Foreign			$ -
(c) Subtotal (1a+1b)	$ 35,574,341	$ 77,973,918	$ (42,399,577)
(d) Federal income tax on net capital gains	$ (4,801,829)	$ (15,386,742)	$ 10,584,913
(e) Utilization of capital loss carry-forwards			$ -
(f) Other			$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 30,772,512	$ 62,587,176	$ (31,814,664)

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

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

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

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons at June 30, 2023:

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ 12,548,196	21.00%
Tax exempt income deducted	(361,604)	-0.61%
Dividends received deduction	-	0.00%
Nondeductible Expenses	60,577	0.10%
IMR	(275,907)	-0.46%
Nonadmitted Assets	(16,853,343)	-28.21%
Stock compensation	(275,562)	-0.46%
Change in surplus as a result of reinsurance	(9,574,873)	-16.02%
Company owned life insurance	(1,388,349)	-2.32%
Income inclusion of disregarded subsidiary	-	0.00%
Other	7,681,316	12.86%
Rate Differential	-	0.00%
Total	$ (8,439,549)	-14.12%
Federal income tax incurred	$ 30,772,512	51.50%
Change in net deferred income taxes	(39,212,061)	-65.62%
Total statutory income tax	$ (8,439,549)	-14.12%

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

1. The Company had no net operating loss carryforwards as of June 30, 2023.

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

F. Consolidated Federal Income Tax Return

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

H. Repatriation Transition Tax (RTT)

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

I. Alternative Minimum Tax (AMT) Credit

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

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

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

During Q2 2023, American Equity Investment Life Insurance Company (AEILIC) established a new entity to facilitate investment in private assets. AEILIC is the 92.9% owner.

Please refer to Note 22 for subsequent event disclosure regarding activity at our ultimate controlling parent.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. Through Q2 2023, AEILIC had no borrowings under the funding agreement with the Federal Home Loan Bank.

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	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 10,000,000	$ 10,000,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,368,015,781	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ 10,000,000	$ 10,000,000	$ -
(b) Membership Stock - Class B	$ -	$ -	$ -
(c) Activity Stock	$ 12,000,000	$ 12,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 22,000,000	$ 22,000,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,069,815,328	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,546,346,599	$ 1,715,646,199	$ -
2. Current Year General Account Total Collateral Pledged	$ 1,546,346,599	$ 1,715,646,199	$ -
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 1,183,507,010	$ 1,328,473,902	$ 300,000,000

b. Maximum Amount Pledged During Reporting Period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,546,346,599	$ 1,715,849,199	$ 200,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,546,346,599	$ 1,715,849,199	$ 200,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,271,617,041	$ 1,355,074,563	$ 300,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

The company did not have a Defined Benefit Plan as of June 30, 2023.

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

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

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

J. The change in unassigned funds (surplus) due to unrealized losses net of tax was $(46,507,164).

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

NOTE 14 Liabilities, Contingencies and Assessments

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

F. All Other Contingencies

The Company is occasionally involved in litigation, both as a defendant and as a plaintiff. In addition, state regulatory bodies, such as state insurance departments, the Securities and Exchange Commission, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning its compliance with, among other things, insurance laws, securities laws and the Employee Retirement Income Security Act of 1974, as amended.

In accordance with applicable accounting guidelines, the Company will establish an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing, the Company, in conjunction with outside counsel, evaluates on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure, and if not the matter will continue to be monitored for further developments. If and when the loss contingency related to litigation or regulatory matters is deemed to be both probable and estimable, the Company will establish an accrued liability with respect to that matter and will continue to monitor the matter for further developments that may affect the amount of the accrued liability.

There can be no assurance that any pending or future litigation will not have a material adverse effect on its business, financial condition, or results of operations.

NOTES TO FINANCIAL STATEMENTS

NOTE 15 Leases

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

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

(1)The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of the period indicated:

	ASSETS		LIABILITIES	
	6/30/2023	12/31/2022	6/30/2023	12/31/2022
a. Swaps	$ -	$ 408,368,504		
b. Futures				
c. Options	$ 442,103,161	$ 393,140,280		
d. Total (a+b+c)	$ 442,103,161	$ 801,508,784	$ -	$ -

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

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

(4) As of June 30, 2023, the Company held $1,061,175,439 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements. See Schedule DB of the Company's annual statement for additional detail.

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

A. Transfers of Receivables Reported as Sales

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

B. Transfer and Servicing of Financial Assets

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

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the six months ended June 30, 2023, the Company did not have any transactions qualifying as wash sales.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

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

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

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

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - Mortgage Backed		$ 183,279			$ 183,279
Preferred Stock		3,004,185			3,004,185
Total assets at fair value/NAV	$ -	$ 3,187,464	$ -	$ -	$ 3,187,464

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

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

No significant changes since December 31, 2022.

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

No significant changes since December 31, 2022.

(5) Derivative Fair Values - None.

B. Other Fair Value Disclosures - None.

NOTES TO FINANCIAL STATEMENTS

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 38,193,137,497	$ 42,681,414,229	$ 21,266,524	$ 37,122,638,756	$ 1,049,232,217		
Preferred stock	$ 43,579,185	$ 53,004,185		$ 43,579,185			
Common stock - unaffiliated	$ 10,000,000	$ 10,000,000		$ 10,000,000			
Mortgage loans on real-estate	$ 7,332,009,763	$ 8,043,521,606			$ 7,332,009,763		
Real estate	$ 715,000	$ 715,000			$ 715,000		
Derivatives instruments	$ 1,027,229,437	$ 442,103,161		$ 1,027,229,437			
Policy loans	$ 699,954	$ 699,954					$ 699,954
Other invested assets	$ 1,577,698,337	$ 1,606,014,798		$ 385,231,900	$ 1,192,466,437		
Cash and cash equivalents	$ 4,295,624,415	$ 4,295,624,415	$ 4,295,624,415				
Short-term investments	$ 864,821,767	$ 864,274,315	$ 374,652,634	$ 490,169,133			
Liabilities							
Policy benefit reserves	$ 37,346,650,141	$ 45,061,701,779	$ -	$ -	$ 37,346,650,141	$ -	$ -

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

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

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

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

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

Derivatives: The fair values of call options are based upon the amount of cash that the Company will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract. The Company has no performance obligations related to the call options purchased to fund our fixed index annuity policy liabilities.

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

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

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

Real estate: The fair values of real estate investments are based on either market quotes or third party appraisals. An appraisal is used to estimate the fair value based on relevant data in the market. An appraisal is expected to be obtained at least once every five years and sooner if changes in market conditions indicate there has been a significant decrease in the fair value of the property.

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy loans	$ 699,954			The Company has not attempted to determine the fair values associated with policy loans as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

E. Estimates using NAV practical expedient

The Company does not have any assets measured using the NAV practical expedient as of June 30, 2023.

NOTE 21 Other Items

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

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 7, 2023.

There are no subsequent events to report.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 7, 2023.

On July 4, 2023, American Equity Investment Life Holding Company (AEL), the ultimate controlling parent of AEILIC, entered into an Agreement and Plan of Merger (the "Agreement") with Brookfield Reinsurance Ltd. The Agreement provides that each issued and outstanding share of AEL common stock will be converted into the right to receive $38.85 per share in cash and a number of fully-paid and nonassessable share of class A limited voting shares of Brookfield Asset Management Ltd (BAM) equal to the Exchange Ratio as defined in the Agreement. The Exchange Ratio is subject to adjustment based on the 10-day volume-weighted average share price of BAM Class A Stock with total consideration ranging between $54.00 and $56.50 per share. The Agreement does not provide for the payment of any consideration with respect to the issued and outstanding shares of AEL Series A and Series B preferred stock. As such, these shares will be unaffected by the Agreement and will remain outstanding.

The closing of the Agreement is subject to a number of contingencies, including (1) receipt of American Equity Investment Life Holding Company shareholder approval, (2) receipt of certain regulatory approvals, (3) the absence of any injunction or restraint making illegal or otherwise prohibiting the consummation of the merger, (4) the effectiveness of the applicable registration statement on Form F-4 to be filed by BAM, (5) listing approval of the shares of BAM Class A Stock on the New York Stock Exchange and the Toronto Stock Exchange. BAM's obligations to close the merger are also conditioned upon the absence of a Company Material Adverse Effect (as defined in the Agreement) and the absence of the imposition of a Burdensome Condition (as defined in the Agreement) by any regulator as part of the regulatory approval process. The Agreement contains Company representations and warranties and provides for pre-closing covenants, including, subject to certain exceptions, covenants relating to the conduct by the Company in the ordinary course consistent with past practice.

The closing of the merger may not occur prior to January 5, 2024, unless BAM's parent agrees otherwise. The Agreement also provides termination rights for each of the Company and BAM, including, among others, in the event the closing of the merger does not occur on or before April 4, 2024, subject to extension under certain circumstances be extended. Should the Agreement be terminated under certain circumstances, AEL may be required to pay BAM's parent a termination fee of $102 million.

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

NOTE 23 Reinsurance

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

E. Risk Sharing Provisions of the Affordable Care Act

The Company did not have any risk-sharing provisions of the Affordable Care Act for the six months ended June 30, 2023.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

The Company did not have any changes in incurred losses attributable to insured events of prior years as of June 30, 2023.

NOTE 26 Intercompany Pooling Arrangements

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

NOTE 27 Structured Settlements

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

NOTE 28 Health Care Receivables

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

NOTE 29 Participating Policies

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

NOTE 30 Premium Deficiency Reserves

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

NOTE 31 Reserves for Life Contracts and Annuity Contracts

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

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 19,630,405,407			$ 19,630,405,407	33.90%
b. At book value less current surrender charge of 5% or more	$ 19,172,992,733			$ 19,172,992,733	33.10%
c. At fair value				$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ 38,803,398,140	$ -	$ -	$ 38,803,398,140	67.00%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 18,761,418,464			$ 18,761,418,464	32.40%
(2) Not subject to discretionary withdrawal	$ 339,477,024			$ 339,477,024	0.60%
(3) Total (gross: direct + assumed)	$ 57,904,293,628	$ -	$ -	$ 57,904,293,628	100.0%
(4) Reinsurance ceded	$ 12,694,976,933			$ 12,694,976,933	
(5) Total (net)* (3) - (4)	$ 45,209,316,695	$ -	$ -	$ 45,209,316,695	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 3,340,714,396			$ 3,340,714,396	

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

B. GROUP ANNUITIES:

The Company did not have any Group Annuities as of June 30, 2023.

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	$ 192,862,643			$ 192,862,643	100.0%
(3) Total (gross: direct + assumed)	$ 192,862,643	$ -	$ -	$ 192,862,643	100.0%
(4) Reinsurance ceded	$ 3,606,433			$ 3,606,433	
(5) Total (net)* (3) - (4)	$ 189,256,210	$ -	$ -	$ 189,256,210	
(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.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$ 45,080,870,303
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 128,446,392
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 189,256,210
(4)	Subtotal (1+2+3)	$ 45,398,572,905
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal (5+6+7+8+9+10)	$ -
(12)	Combined Total (4+11)	$ 45,398,572,905

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life	$ 1,687,837	$ 1,687,837	$ 1,687,837
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	$ -	$ 20,518,506	$ 22,504,442
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves	$ -	$ 741,333	$ 813,085
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 43,085
b. Accidental Death Benefits	XXX	XXX	$ 168
c. Disability - Active Lives	XXX	XXX	$ 375
d. Disability - Disabled Lives	XXX	XXX	$ 46,772
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	$ 1,687,837	$ 22,947,676	$ 25,095,764
(4) Reinsurance ceded	$ -	$ 481,870	$ 575,711
(5) Total (net) (3) - (4)	$ 1,687,837	$ 22,465,806	$ 24,520,053

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

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

NOTES TO FINANCIAL STATEMENTS

		Amount
D.	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 23,659,821
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	$ -
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	$ 375
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 46,772
(5)	Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 813,085
(6)	Subtotal (1+2+3+4+5)	$ 24,520,053
	Separate Accounts Statement	
(7)	Exhibit 3, Line 0199999, Column 2	
(8)	Exhibit 3, Line 0499999, Column 2	
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal (7+8+9)	$ -
(11)	Combined Total (6+10)	$ 24,520,053

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

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

NOTE 35 Separate Accounts

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

NOTE 36 Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
During Q2 2023, American Equity Investment Life Insurance Company (AEILIC) established a new entity to facilitate investment in private assets. AEILIC is the 92.9% owner. .....

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: ..... $ 358,489

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:
.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ .....

13. Amount of real estate and mortgages held in short-term investments: ..... $ .....

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 452,739,767	$ 423,903,908
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 486,925	$ 487,197
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 453,226,692	$ 424,391,105
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ADAMS STREET PARTNERS, LLC	U
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	A
ARES CAPITAL MANAGEMENT III LLC	U
BARINGS LLC	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
BROOKFIELD ASSET MANAGEMENT REINSURANCE ADVISOR LLC	U
CONTERRA	U
METLIFE INVESTMENT MANAGEMENT, LLC	U
OAKTREE CAPITAL MANAGEMENT, L.P.	U
PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	U
VOYA INVESTMENT MANAGEMENT CO. LLC	U
OCTAGON CREDIT INVESTORS, LLC	U
CONNING ASSET MANAGEMENT	U
26NORTH HOLDINGS LP	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109358	ADAMS STREET PARTNERS, LLC	549300GXE0BEF8KQ2C40	SEC #801-58169	NO
	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	549300RK5RZQ740FPL83	SEC	DS
168076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SEC #801-78341	NO
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SEC #801-241	NO
107105	BLACKROCK FINANCIAL MANAGEMENT INC.	549300LVXYIVJKE13M84	SEC #801-48433	NO
312792	BROOKFIELD ASSET MANAGEMENT REINSURANCE ADVISOR LLC	254900HOHYXPY9MJ6D52	SEC #801-120634	NO
	CONTERRA			NO
142463	METLIFE INVESTMENT MANAGEMENT, LLC	EAU072Q8FCR1S0XGYJ21	SEC #801-67314	NO
106793	OAKTREE CAPITAL MANAGEMENT, L.P.	J0AJT0QKF9HWVYTX5K56	SEC #801-48923	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC #801-9046	NO
1717906	OCTAGON CREDIT INVESTORS, LLC	5493008X1UBLOD3JDQ57	SEC #801-71998	NO
03654447	CONNING ASSET MANAGEMENT	549300IHNQOYDXR20U02	SEC	NO
322923	26NORTH HOLDINGS LP		SEC #801-126520	NO

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 540,364,588
1.12 Residential Mortgages	$ 3,732,951,264
1.13 Commercial Mortgages	$ 3,683,618,394
1.14 Total Mortgages in Good Standing	$ 7,956,934,246
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$ 13,734,723
1.33 Commercial Mortgages	$ 33,469,338
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 47,204,061
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 35,333,575
1.43 Commercial Mortgages	$ 4,049,723
1.44 Total Mortgages in Process of Foreclosure	$ 39,383,298
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 8,043,521,605
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent ..... %

2.2 A&H cost containment percent ..... %

2.3 A&H expense percent excluding cost containment expenses ..... %

3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $

3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [X]

5.2 If no, explain:

.....

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

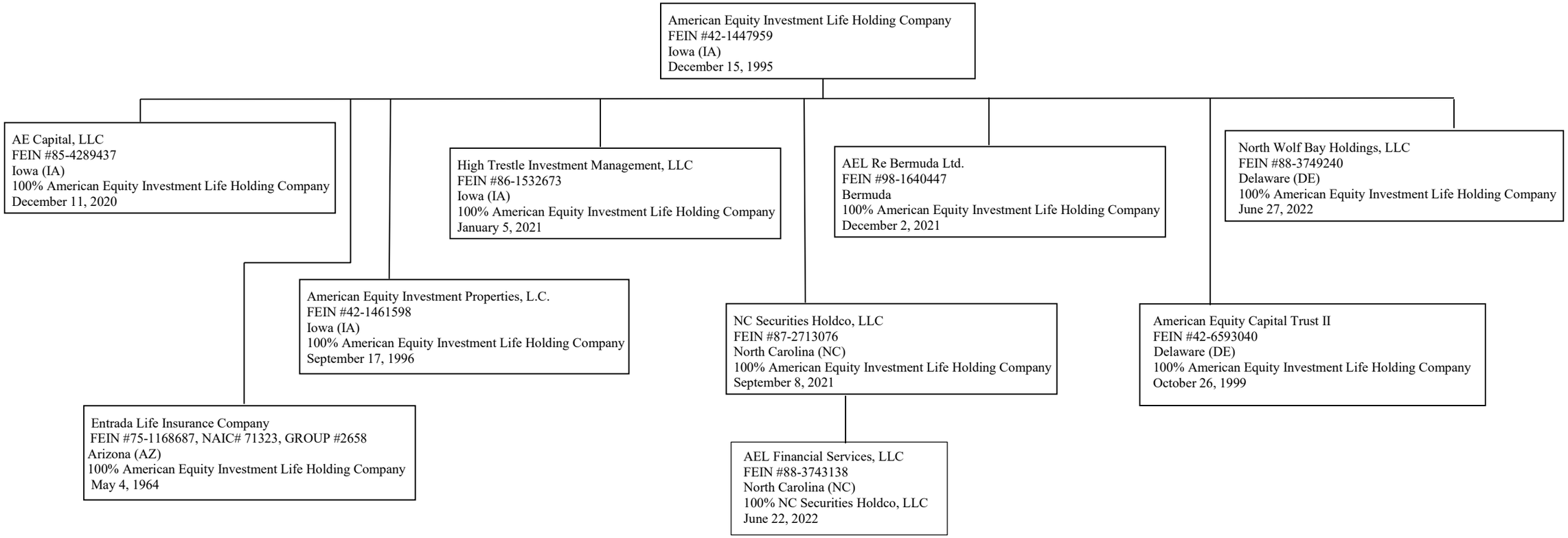
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	117,101	13,072,463			13,189,564	
2. Alaska	AK	L		1,085,757			1,085,757	
3. Arizona	AZ	L	8,803	86,036,173			86,044,976	60,772
4. Arkansas	AR	L	123,279	8,553,613			8,676,892	
5. California	CA	L	3,922	154,065,552			154,069,474	
6. Colorado	CO	L	7,131	81,354,667			81,361,798	176,829
7. Connecticut	CT	L	288	41,640,172			41,640,460	208,653
8. Delaware	DE	L	529	25,700,309			25,700,838	
9. District of Columbia	DC	L	343	1,505,784			1,506,127	
10. Florida	FL	L	98,838	227,581,992			227,680,830	
11. Georgia	GA	L	136,076	53,487,352			53,623,428	
12. Hawaii	HI	L	670	5,324,975			5,325,645	
13. Idaho	ID	L		26,750,189			26,750,189	
14. Illinois	IL	L	7,429	100,005,067			100,012,496	
15. Indiana	IN	L	12,243	49,726,445			49,738,688	
16. Iowa	IA	L	3,882	32,486,316			32,490,198	
17. Kansas	KS	L	24,471	13,273,700			13,298,171	
18. Kentucky	KY	L	21,243	34,083,271			34,104,514	
19. Louisiana	LA	L	35,477	24,243,172			24,278,649	
20. Maine	ME	L		4,272,046			4,272,046	
21. Maryland	MD	L	153	72,125,189			72,125,342	
22. Massachusetts	MA	L	2,090	43,898,734			43,900,824	
23. Michigan	MI	L	4,969	107,095,270			107,100,239	
24. Minnesota	MN	L		48,299,797			48,299,797	128,203
25. Mississippi	MS	L	11,236	6,818,137			6,829,373	
26. Missouri	MO	L	18,249	71,758,932			71,777,181	
27. Montana	MT	L	4,948	5,983,125			5,988,073	
28. Nebraska	NE	L	2,180	12,452,971			12,455,151	
29. Nevada	NV	L	2,423	16,175,697			16,178,120	
30. New Hampshire	NH	L	824	10,452,387			10,453,211	68,923
31. New Jersey	NJ	L	11,375	85,150,149			85,161,524	
32. New Mexico	NM	L	691	4,834,086			4,834,777	
33. New York	NY	N	1,703	340,496			342,199	
34. North Carolina	NC	L	134,540	98,858,780			98,993,320	
35. North Dakota	ND	L	314	6,638,118			6,638,432	
36. Ohio	OH	L	33,889	101,023,822			101,057,711	8,541
37. Oklahoma	OK	L	6,592	21,238,265			21,244,857	
38. Oregon	OR	L	336	30,577,166			30,577,502	
39. Pennsylvania	PA	L	3,202	116,346,921			116,350,123	
40. Rhode Island	RI	L		8,741,787			8,741,787	
41. South Carolina	SC	L	4,497	75,635,304			75,639,801	
42. South Dakota	SD	L	2,911	8,258,728			8,261,639	
43. Tennessee	TN	L	109,074	56,185,555			56,294,629	
44. Texas	TX	L	316,356	195,379,312			195,695,668	
45. Utah	UT	L		41,228,998			41,228,998	
46. Vermont	VT	L	206	1,264,528			1,264,734	
47. Virginia	VA	L	7,205	44,493,467			44,500,672	
48. Washington	WA	L	2,356	75,987,939			75,990,295	
49. West Virginia	WV	L	9,325	4,826,889			4,836,214	
50. Wisconsin	WI	L	848	39,863,607			39,864,455	
51. Wyoming	WY	L		5,572,239			5,572,239	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N		33,397			33,397	
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		300,000			300,000	
58. Aggregate Other Aliens	OT	XXX		18,049			18,049	
59. Subtotal		XXX	1,294,217	2,402,106,856			2,403,401,073	651,921
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	1,294,217	2,402,106,856			2,403,401,073	651,921
96. Plus Reinsurance Assumed		XXX	86,759	523,819,999	27,269		523,934,027	
97 Totals (All Business)		XXX	1,380,976	2,925,926,855	27,269		2,927,335,100	651,921
98. Less Reinsurance Ceded		XXX	43,742	1,445,135,085			1,445,178,827	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,337,234	1,480,791,770	27,269		1,482,156,273	651,921
DETAILS OF WRITE-INS								
58001. MILITARY		XXX		18,049			18,049	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX		18,049			18,049	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

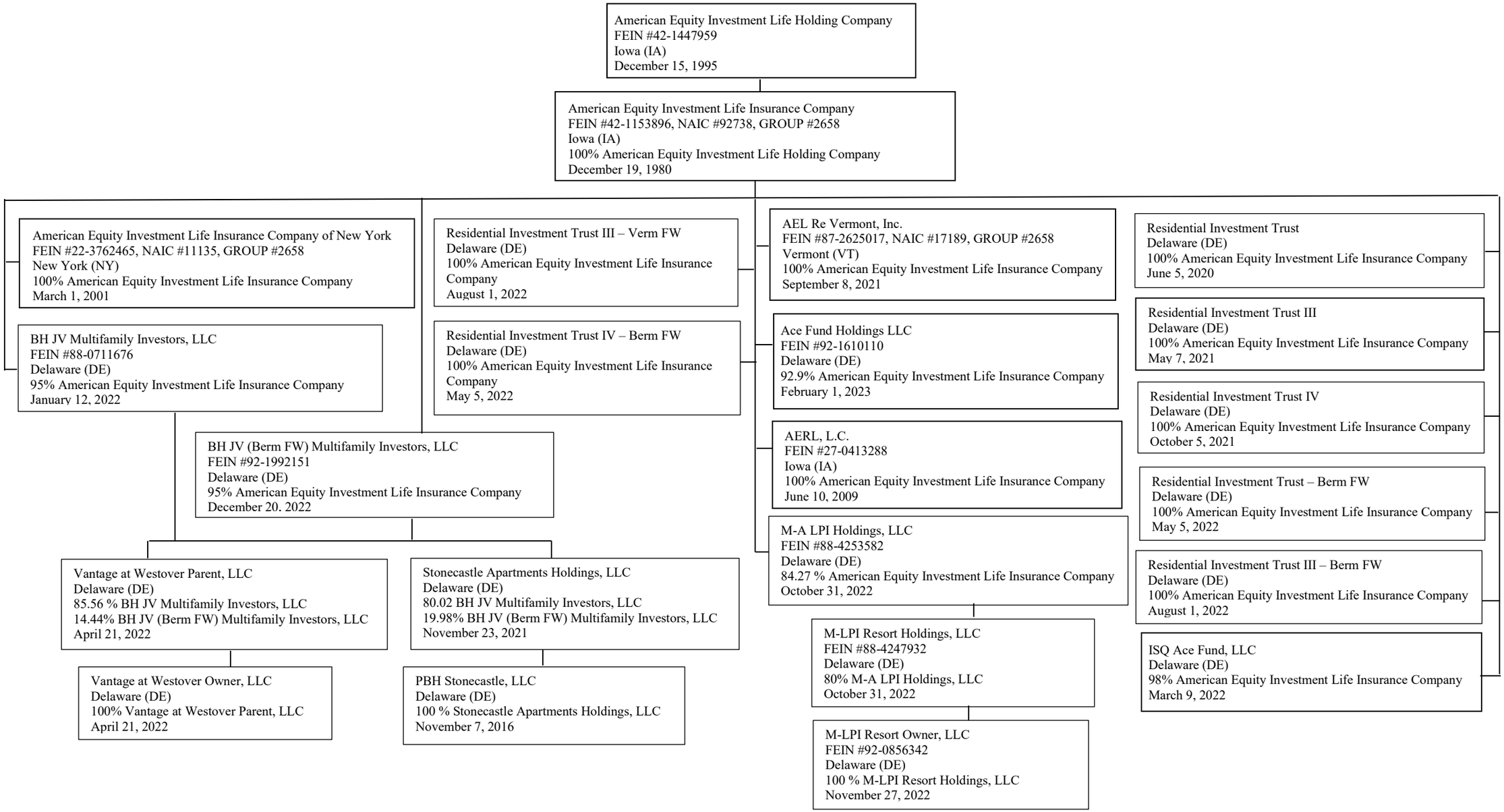
(a) Active Status Counts:

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

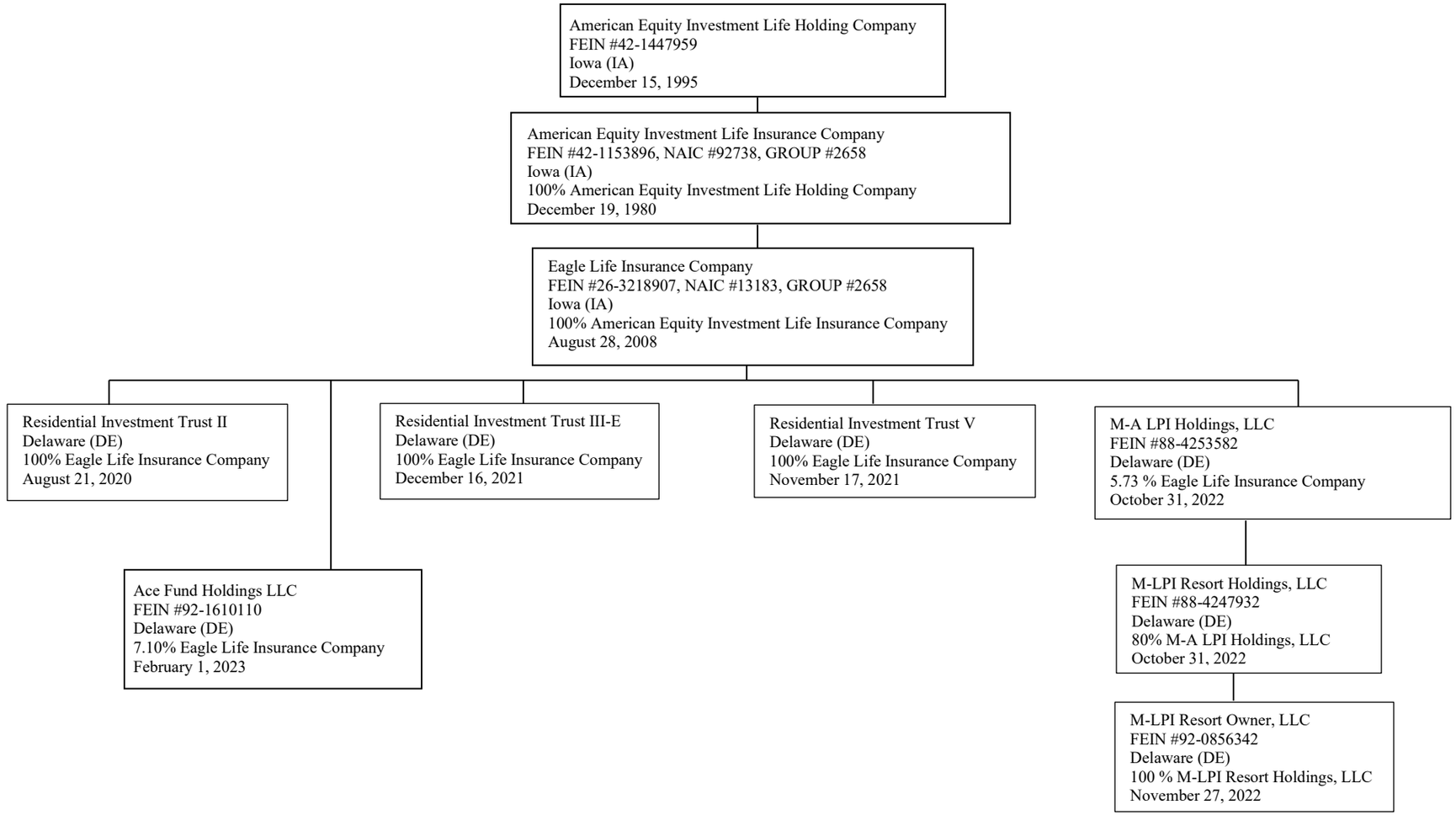
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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



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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UIP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	17189	87-2625017				AEL RE VERMONT INC	VT	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	71323	75-1168687				ENTRADA LIFE INSURANCE COMPANY	AZ	IA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			27-0413288				AERL, LC	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	YES	
			88-0711676				BH JV MULTIFAMILY INVESTORS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	95.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER PARENT, LLC	DE	NIA	BH JV MULTIFAMILY INVESTORS, LLC	Ownership	85.560	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							STONECASTLE APARTMENTS HOLDINGS, LLC	DE	NIA	BH JV MULTIFAMILY INVESTORS, LLC	Ownership	80.020	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST IV	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST IV - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III - VERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							ISQ ACE FUND, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	98.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-1992151				BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	95.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-1610110				ACE FUND HOLDINGS LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	92.900	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER PARENT, LLC	DE	NIA	BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	Ownership	14.440	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER OWNER, LLC	DE	NIA	VANTAGE AT WESTOVER PARENT, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							STONECASTLE APARTMENTS HOLDINGS, LLC	DE	NIA	BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	Ownership	19.980	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							PBH STONECASTLE, LLC	DE	NIA	STONECASTLE APARTMENTS HOLDINGS, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-4253582				M-A LPI HOLDINGS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	84.270	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST II	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							RESIDENTIAL INVESTMENT TRUST 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	
			88-4253582				M-A LPI HOLDINGS, LLC	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	5.730	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-1610110				ACE FUND HOLDINGS LLC	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	7.100	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-4247932				M-LPI RESORT HOLDINGS, LLC	DE	NIA	M-A LPI HOLDINGS, LLC	Ownership	80.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-0856342				M-LPI RESORT OWNER, LLC	DE	NIA	M-LPI RESORT HOLDINGS, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			85-4289437				AE CAPITAL, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			98-1640447				AEL RE BERMUDA LTD	BMU	IA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, L.C.	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			86-1532673				HIGH TRESTLE INVESTMENT MANAGEMENT, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-3749240				NORTH WOLF BAY HOLDINGS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			87-2713076				NC SECURITIES HOLDCO, LLC	NC	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-3743138				AEL FINANCIAL SERVICES, LLC	NC	NIA	NC SECURITIES HOLDCO, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. NOT REQUIRED TO BE FILED BY THE COMPANY

2. NOT REQUIRED TO BE FILED BY THE COMPANY

3. NOT REQUIRED TO BE FILED BY THE COMPANY

5. NOT REQUIRED TO BE FILED BY THE COMPANY

6. NOT REQUIRED TO BE FILED BY THE COMPANY

7. NOT REQUIRED TO BE FILED BY THE COMPANY

8. NOT REQUIRED TO BE FILED BY THE COMPANY

9. NOT REQUIRED TO BE FILED BY THE COMPANY

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

9 2 7 3 8 2 0 2 3 4 9 0 0 0 0 0 2

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

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

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

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

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

9 2 7 3 8 2 0 2 3 4 4 7 0 0 0 0 2

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

9 2 7 3 8 2 0 2 3 4 4 8 0 0 0 0 2

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

9 2 7 3 8 2 0 2 3 4 4 9 0 0 0 0 2

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

9 2 7 3 8 2 0 2 3 7 0 0 0 0 0 0 2

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

9 2 7 3 8 2 0 2 3 2 2 2 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. OTHER ASSETS	12,369		12,369	29,532
2597. Summary of remaining write-ins for Line 25 from overflow page	12,369		12,369	29,532

Additional Write-ins for Liabilities Line 25

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

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	5,313,265	1,145,440	3,257,961
2705. INTEREST ON SURPLUS NOTES	2,040,000	2,040,000	4,080,000
2706. DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	(1,781,902)	19,084,613	25,952,833
2707. REINSURANCE EXPENSE- ITHACA	1,329,900		(80,762,677)
2708. SETTLEMENT - SC	4,306	(26,988)	(3,247)
2797. Summary of remaining write-ins for Line 27 from overflow page	6,905,569	22,243,065	(47,475,130)

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. ITHACA REINSURANCE TRANSACTION	(5,451,391)		126,127,140
5305. AEL RE BERMUDA REINSURANCE TRANSACTION	(2,742,114)	(3,114,914)	(5,989,256)
5306. STOCK-BASED COMPENSATION		2,980,679	9,607,470
5307. ACQUISITION OF PARENT COMPANY COMMON STOCK		21,002	21,002
5397. Summary of remaining write-ins for Line 53 from overflow page	(8,193,505)	(113,233)	129,766,356

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	715,000	
	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)	715,000	
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	715,000	

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,650,631,822	6,192,693,809
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	961,299,882	3,173,532,586
	2.2 Additional investment made after acquisition	177,805,666	256,844,390
3.	Capitalized deferred interest and other		125,368
4.	Accrual of discount	598,329	854,245
5.	Unrealized valuation increase (decrease)	(3,054,565)	(10,797,879)
6.	Total gain (loss) on disposals	(4,298,973)	(2,573,425)
7.	Deduct amounts received on disposals	737,810,357	1,954,865,605
8.	Deduct amortization of premium and mortgage interest points and commitment fees	903,506	2,310,763
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	746,693	2,870,904
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,043,521,605	7,650,631,822
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	8,043,521,605	7,650,631,822
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	8,043,521,605	7,650,631,822

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,448,477,893	1,338,723,889
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	192,754,902	301,869,158
	2.2 Additional investment made after acquisition	122,542,712	633,232,476
3.	Capitalized deferred interest and other		
4.	Accrual of discount	687,033	568,144
5.	Unrealized valuation increase (decrease)	(5,665,442)	155,830,554
6.	Total gain (loss) on disposals	1,421,196	21,540,023
7.	Deduct amounts received on disposals	151,648,771	997,769,169
8.	Deduct amortization of premium and depreciation	2,554,725	5,517,183
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,606,014,798	1,448,477,893
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,606,014,798	1,448,477,893

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,930,727,958	47,654,880,595
2.	Cost of bonds and stocks acquired	3,401,641,510	8,673,030,538
3.	Accrual of discount	34,231,861	259,951,623
4.	Unrealized valuation increase (decrease)	(42,900,278)	(54,231,506)
5.	Total gain (loss) on disposals	15,460,017	(48,569,845)
6.	Deduct consideration for bonds and stocks disposed of	5,094,623,207	11,224,252,930
7.	Deduct amortization of premium	34,213,358	292,977,831
8.	Total foreign exchange change in book/adjusted carrying value	8,598,559	(13,290,197)
9.	Deduct current year's other than temporary impairment recognized	51,241,034	32,247,657
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	640,289	8,435,168
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	43,168,322,317	44,930,727,958
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	43,168,322,317	44,930,727,958

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	27,158,557,632	27,245,498,647	26,036,403,391	217,178,704	27,158,557,632	28,584,831,592		27,327,940,093
2.	NAIC 2 (a)	17,408,626,780	791,874,666	1,483,745,030	(237,890,639)	17,408,626,780	16,478,865,777		17,884,008,997
3.	NAIC 3 (a)	777,625,819	1,145,255	72,791,967	56,570,501	777,625,819	762,549,608		758,434,398
4.	NAIC 4 (a)	184,109,170		4,790,757	(49,253,186)	184,109,170	130,065,227		148,873,334
5.	NAIC 5 (a)	8,826,824		660,472	246,377	8,826,824	8,412,729		59,489,285
6.	NAIC 6 (a)	8,363,219		2,076,350	432,777	8,363,219	6,719,646		10,045,467
7.	Total Bonds	45,546,109,444	28,038,518,568	27,600,467,967	(12,715,466)	45,546,109,444	45,971,444,579		46,188,791,574
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2	35,274,400	17,500,000		(56,400)	35,274,400	52,718,000		32,500,000
10.	NAIC 3	301,266			(15,097)	301,266	286,169		340,238
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6	400			(384)	400	16		80
14.	Total Preferred Stock	35,576,066	17,500,000		(71,881)	35,576,066	53,004,185		32,840,318
15.	Total Bonds and Preferred Stock	45,581,685,510	28,056,018,568	27,600,467,967	(12,787,347)	45,581,685,510	46,024,448,764		46,221,631,892

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 3,139,285,376 ; NAIC 2 $ 150,744,975 ; 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	864,274,315	XXX	863,165,628	18,299,543	143,307

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,320,702,847	876,553,498
2.	Cost of short-term investments acquired	766,313,496	1,528,385,834
3.	Accrual of discount	7,025,652	621,714
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	347,174	(2,398,938)
6.	Deduct consideration received on disposals	1,229,715,886	1,081,469,056
7.	Deduct amortization of premium	1,021	2,225
8.	Total foreign exchange change in book/adjusted carrying value		(987,980)
9.	Deduct current year's other than temporary impairment recognized	397,947	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	864,274,315	1,320,702,847
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	864,274,315	1,320,702,847

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	393,140,279
2.	Cost Paid/(Consideration Received) on additions	424,325,547
3.	Unrealized Valuation increase/(decrease)	(1,073,902)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	94,500,870
6.	Considerations received/(paid) on terminations	130,484,117
7.	Amortization	(374,193,465)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	35,887,947
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)	442,103,159
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	442,103,159

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	442,103,159	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		442,103,159
4.	Part D, Section 1, Column 6	490,775,900	
5.	Part D, Section 1, Column 7	(48,672,741)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	1,027,404,891	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,027,404,891
10.	Part D, Section 1, Column 9	1,131,776,061	
11.	Part D, Section 1, Column 10	(104,371,170)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,291,254,075	2,982,174,279
2.	Cost of cash equivalents acquired	49,564,792,900	84,062,380,227
3.	Accrual of discount	37,545,706	14,935,606
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(165,446)
6.	Deduct consideration received on disposals	48,283,249,779	85,768,070,591
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,610,342,902	1,291,254,075
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,610,342,902	1,291,254,075

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
A320873	Port Charlotte	FL	06/30/2023	Transfer	360,000		360,000	
A918824	Oakland	CA	06/30/2023	Transfer	355,000		355,000	
0299999. Acquired by Internal Transfer					715,000		715,000	
0399999 - Totals					715,000		715,000	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year’s Depreciation	Current Year’s Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
AG1015	KINGMAN	AZ		04/30/2020	8.150		3,000,000	68,476,431
AG1057	HEREFORD	TX		08/25/2022	10.590		7,500,000	25,300,000
AG1103	LOS BANOS	CA		08/18/2022	9.060		700,000	13,500,000
AG1107	GAINES	TX		03/31/2023	6.600		(7,100)	2,366,669
0199999. Mortgages in good standing - Farm Mortgages							11,192,900	109,643,100
A150205	ALLENTOWN	PA		07/22/2021	12.200		65,000	500,000
A150232	PHILADELPHIA	PA		03/18/2022	9.000		19,400	1,380,000
A150233	PHILADELPHIA	PA		03/18/2022	9.000		10,850	1,150,000
A150283	PHILADELPHIA	PA		01/23/2023	9.000		29,500	400,000
A150285	PHILADELPHIA	PA		01/31/2023	9.000		56,625	225,000
A150294	PHILADELPHIA	PA		02/23/2023	9.500		29,000	220,000
A170845	WOODLYNNE BOROUGH	NJ		11/16/2022	9.000		6,000	290,000
A170860	LAWRENCE TOWNSHIP	NJ		03/08/2023	10.000	262,800	40,500	650,000
A170861	NEWARK	NJ		03/21/2023	9.990	3,375,000		5,000,000
A170864	LAWRENCE TOWNSHIP	NJ		05/08/2023	10.000	199,500		285,000
A170865	SPOTSWOOD	NJ		05/01/2023	9.500	179,088		400,000
A190046	NEWARK	DE		03/31/2023	9.500	256,810		380,000
A190047	BEAR	DE		04/24/2023	9.500	301,875		435,000
A190048	WILMINGTON	DE		04/28/2023	9.500	144,375		250,000
A200135	SILVER SPRING	MD		06/10/2022	8.750		7,850	660,000
A200141	BALTIMORE	MD		01/31/2023	10.120		56,000	210,000
A200142	BALTIMORE	MD		01/31/2023	10.120		49,000	215,000
A200143	BALTIMORE	MD		01/31/2023	10.120		29,000	190,000
A200165	BALTIMORE	MD		03/31/2023	9.500	280,000		400,000
A200169	ELKTON	MD		05/05/2023	9.750	282,500		465,000
A210294	RICHMOND	VA		10/18/2021	9.100		6,660	260,000
A210429	PORTSMOUTH	VA		03/31/2023	9.500	103,750		420,000
A210431	GLEN ALLEN	VA		03/20/2023	9.000	345,000		460,000
A210439	RICHMOND	VA		03/14/2023	9.750	68,572	66,250	275,000
A210440	RICHMOND	VA		03/13/2023	9.750	69,223	66,250	275,000
A210449	MONTROSS	VA		04/25/2023	10.500	191,535		350,000
A210450	CHESAPEAKE	VA		03/20/2023	9.500	105,000		265,000
A210451	CHESAPEAKE	VA		03/31/2023	9.500	189,000		265,000
A210452	RICHMOND	VA		03/31/2023	9.750	101,412	85,455	325,000
A210453	FRONT ROYAL	VA		04/28/2023	9.500	136,000		260,000
A210458	HENRICO	VA		04/20/2023	9.000	234,600		390,000
A210459	FRONT ROYAL	VA		05/31/2023	9.500	97,750		220,000
A210461	RICHMOND	VA		04/21/2023	9.000	327,250		650,000
A240013	MARTINSBURG	WV		01/17/2023	9.000		34,500	280,000
A240015	HARPERS FERRY	WV		01/17/2023	9.000		52,500	265,001
A240022	KEARNEYSVILLE	WV		02/27/2023	9.500		24,000	280,000
A240025	MARTINSBURG	WV		03/09/2023	9.500	28,705		240,000
A240026	MARTINSBURG	WV		03/17/2023	9.500	90,250		240,000
A240029	BERKELEY SPRINGS	WV		04/27/2023	9.500	74,800		260,000
A240034	MARTINSBURG	WV		05/11/2023	9.500	97,750		175,000
A270267	LEICESTER	NC		07/19/2021	10.150		16,100	620,000
A270297	STATESVILLE	NC		08/19/2021	11.000		36,550	260,000
A270375	CHARLOTTE	NC		04/27/2022	9.100		8,950	410,000
A270701	CHARLOTTE	NC		03/03/2022	9.000		4,248	385,000
A270767	SHELBY	NC		04/28/2022	9.000		35,216	280,000
A270770	SHELBY	NC		05/02/2022	9.000		31,166	280,000
A270779	WINSTON-SALEM	NC		04/28/2022	9.100		32,000	175,000
A270938	HICKORY	NC		01/31/2023	8.500		112,615	435,000
A270939	HICKORY	NC		04/21/2022	9.000		2,446	465,000
A270957	GASTONIA	NC		07/21/2022	8.000		66,711	375,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A270960	SUPPLY	NC		06/03/2022	8.000		31,445	400,000
A270961	SUPPLY	NC		05/23/2022	9.000	88,447	197	350,000
A270964	SUPPLY	NC		06/24/2022	8.000		37,709	400,000
A270965	SUPPLY	NC		05/20/2022	9.000		34,980	400,000
A271103	CHARLOTTE	NC		05/20/2022	9.250		73,285	370,000
A271133	CLAREMONT	NC		07/08/2022	8.250		21,643	395,000
A271134	CLAREMONT	NC		07/08/2022	8.250		21,643	395,000
A271136	TROUTMAN	NC		07/14/2022	8.250	48,960		425,000
A271137	ROCKWELL	NC		06/16/2022	8.250		73,275	450,000
A271199	CHARLOTTE	NC		07/26/2022	8.500		1,807	450,000
A271228	CONCORD	NC		10/27/2022	9.500		38,000	325,000
A271266	KANNAPOLIS	NC		07/26/2022	9.500		37,709	265,000
A271267	NEWTON	NC		08/19/2022	9.500		95,781	275,000
A271269	MAIDEN	NC		07/29/2022	9.500		6,010	255,000
A271385	HUNTERSVILLE	NC		10/14/2022	9.500		81,778	365,000
A271391	SHELBY	NC		10/12/2022	9.500		4,490	250,000
A271393	CONOVER	NC		09/30/2022	9.500		47,000	300,000
A271405	CHARLOTTE	NC		10/27/2022	9.500		127,830	490,000
A271407	MOORESVILLE	NC		10/27/2022	9.500		143,854	395,000
A271410	GASTONIA	NC		10/11/2022	9.500		111,000	350,000
A271411	GASTONIA	NC		10/11/2022	9.500		110,000	350,000
A271416	CONCORD	NC		01/31/2023	9.500		17,330	310,000
A271422	CHARLOTTE	NC		01/31/2023	9.500		7,278	540,000
A271424	SUMMERFIELD	NC		10/21/2022	9.500		21,930	200,000
A271427	CONCORD	NC		11/04/2022	9.500		32,881	289,000
A271429	CONOVER	NC		11/03/2022	9.500		89,863	825,000
A271439	SALISBURY	NC		11/22/2022	9.500		112,524	415,000
A271440	KINGS MOUNTAIN	NC		01/11/2023	9.500		41,500	400,000
A271451	RALEIGH	NC		01/17/2023	9.000		75,157	1,000,000
A271453	RALEIGH	NC		01/17/2023	9.000		71,970	1,000,000
A271455	RALEIGH	NC		01/17/2023	9.000		62,648	1,000,000
A271462	GRANITE FALLS	NC		11/07/2022	9.500		97,801	285,000
A271476	SALISBURY	NC		01/04/2023	9.750		79,499	225,000
A271477	SALISBURY	NC		01/05/2023	9.750		91,700	220,000
A271478	SALISBURY	NC		01/05/2023	9.750		2,708	230,000
A271479	SALISBURY	NC		01/13/2023	9.750		83,700	215,000
A271483	SALISBURY	NC		01/17/2023	9.750		84,000	225,000
A271515	HICKORY	NC		01/19/2023	9.500		293,700	750,000
A271529	DURHAM	NC		03/23/2023	9.000	276,500		395,000
A271535	OXFORD	NC		03/17/2023	9.000	433,500		750,000
A271540	DURHAM	NC		03/30/2023	9.000	195,500		375,000
A271557	CHARLOTTE	NC		03/17/2023	9.250	182,750		280,000
A271562	MOCKSVILLE	NC		03/01/2023	9.750	43,330	122,000	425,000
A271568	CARY	NC		03/06/2023	9.000	195,500		285,000
A271571	GASTONIA	NC		03/17/2023	9.750	13,386	18,143	320,000
A271572	MONROE	NC		03/16/2023	9.000	89,250		130,000
A271573	CHARLOTTE	NC		03/27/2023	9.000	609,367		900,000
A271574	CORNELIUS	NC		04/13/2023	9.000	284,750		435,000
A271575	CHARLOTTE	NC		03/16/2023	9.000	161,500		265,000
A271581	CHARLOTTE	NC		04/05/2023	9.000	172,500		230,000
A271583	CHARLOTTE	NC		03/16/2023	9.000	127,500		200,000
A271586	CHARLOTTE	NC		03/20/2023	9.000	320,407		450,000
A271587	CHARLOTTE	NC		03/16/2023	9.000	51,000		190,000
A271588	CHARLOTTE	NC		03/21/2023	9.000	172,500		230,000
A271589	CHARLOTTE	NC		03/23/2023	9.750	347,500	243,058	2,190,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A271591	RALEIGH	NC		03/23/2023	9.000	227,500		325,000
A271596	NEWTON	NC		03/31/2023	9.500	33,660		285,000
A271598	DURHAM	NC		03/22/2023	9.000	174,207		270,000
A271599	ZEBULON	NC		03/22/2023	9.000	150,500		215,000
A271600	GARNER	NC		03/23/2023	9.000	178,500		255,000
A271602	CHARLOTTE	NC		04/21/2023	9.000	170,000		250,000
A271609	BURLINGTON	NC		04/04/2023	9.000	70,550		220,000
A271613	HILLSBOROUGH	NC		05/02/2023	9.000	204,000		355,000
A271614	SANFORD	NC		05/02/2023	9.000	119,107		210,000
A271618	CREEDMOOR	NC		04/14/2023	9.000	116,875		210,000
A271622	GASTONIA	NC		05/03/2023	9.750	29,008		235,000
A271623	GASTONIA	NC		05/03/2023	9.750	26,587		235,000
A271624	MAIDEN	NC		05/04/2023	9.750	51,142		250,000
A271625	MAIDEN	NC		05/04/2023	9.750	73,360		420,000
A271627	MAIDEN	NC		05/08/2023	9.750	54,141		240,000
A271629	CAMERON	NC		05/15/2023	9.000	100,836		180,000
A271632	RALEIGH	NC		05/01/2023	9.000	170,000		285,000
A271634	RALEIGH	NC		04/25/2023	9.000	255,000		450,000
A271635	LINCOLNTON	NC		05/05/2023	9.750	1,608		270,000
A271640	DURHAM	NC		05/01/2023	9.000	161,500		285,000
A271642	CHARLOTTE	NC		05/03/2023	9.000	307,500		410,000
A271644	FRANKLINTON	NC		05/02/2023	9.000	107,950		215,000
A271650	HICKORY	NC		05/05/2023	9.750	64,626		250,000
A271654	GREENSBORO	NC		05/24/2023	10.000	39,423		150,000
A271655	CHARLOTTE	NC		05/15/2023	9.000	299,625		415,000
A271657	KNIGHTDALE	NC		05/12/2023	9.000	187,133		285,000
A271659	CHARLOTTE	NC		05/12/2023	9.750	36,899		300,000
A271667	SELMA	NC		05/12/2023	9.000	127,500		215,000
A271686	CHARLOTTE	NC		05/31/2023	9.750	162,000		237,500
A290157	SPARTANBURG	SC		11/29/2022	8.500		10,000	190,000
A290161	HANAHAN	SC		03/15/2023	9.000	179,775		375,000
A290163	ROCK HILL	SC		03/24/2023	9.750	12,409	30,000	260,000
A290164	ROCK HILL	SC		03/22/2023	9.750	32,729	37,000	260,000
A290165	ROCK HILL	SC		03/24/2023	9.750	17,606		260,000
A290166	ROCK HILL	SC		03/21/2023	9.750	50,086	53,500	260,000
A290173	ROCK HILL	SC		03/30/2023	9.750	15,609	30,000	250,000
A303229	GAINESVILLE	GA		02/07/2022	11.150		41,650	375,000
A303380	SAVANNAH	GA		08/10/2022	9.380		14,499	230,000
A303396	SAVANNAH	GA		01/31/2023	9.380		8,552	230,000
A303588	MILTON	GA		04/04/2023	9.750	150,000		5,250,000
A303590	LILBURN	GA		03/15/2023	9.750	144,743	22,227	425,000
A303595	LITHONIA	GA		03/17/2023	9.750	212,000		310,000
A303601	BOGART	GA		03/10/2023	9.000	151,300		320,000
A303603	BALL GROUND	GA		03/22/2023	9.750	93,500		200,000
A303612	GRIFFIN	GA		04/25/2023	9.000	102,000		240,000
A303620	STONE MOUNTAIN	GA		04/28/2023	9.000	124,100		200,000
A303621	PENDERGRASS	GA		05/10/2023	9.750	182,750		300,000
A303622	LAWRENCEVILLE	GA		05/10/2023	9.750	238,425		385,000
A303626	PEACHTREE CORNERS	GA		05/08/2023	9.000	130,900		250,000
A303627	WINDER	GA		05/09/2023	9.000	198,050		320,000
A320938	TAMPA	FL		07/22/2021	9.600		34,950	400,000
A320947	SAINT PETERSBURG	FL		07/23/2021	9.600		88,700	1,325,000
A321251	CLEARWATER	FL		04/29/2022	9.000		55,000	315,000
A321289	VERO BEACH	FL		05/20/2022	9.750		2,790	660,000
A321300	TAMPA	FL		05/09/2022	8.750		50,000	275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A321322	MIAMI BEACH	FL		05/17/2022	9.000		182,481	3,200,000
A321359	SURFSIDE	FL		06/10/2022	8.000		455,128	11,000,000
A321364	MIAMI SHORES	FL		06/24/2022	8.250		57,660	2,500,000
A321385	HASTINGS	FL		07/08/2022	9.000		14,600	305,000
A321394	MIAMI	FL		07/26/2022	8.500		24,050	3,250,000
A321410	MIAMI BEACH	FL		07/25/2022	8.750		97,607	8,000,000
A321414	PINECREST	FL		01/31/2023	10.000		469,473	8,000,000
A321419	CLEARWATER	FL		07/29/2022	8.620		45,800	520,000
A321420	SURFSIDE	FL		03/07/2023	9.750	769,293	170,050	3,500,000
A321464	HASTINGS	FL		10/12/2022	10.250		28,570	300,000
A321488	HASTINGS	FL		10/28/2022	10.250		6,135	295,000
A321489	SURFSIDE	FL		10/13/2022	9.250		284,104	3,550,000
A321568	SPRING HILL	FL		05/02/2023	9.250	172,800		320,000
A321574	SAINT PETERSBURG	FL		01/30/2023	9.500		20,500	315,000
A321587	DESTIN	FL		03/06/2023	9.750	1,365,000		2,100,000
A321595	NORTH PORT	FL		02/27/2023	9.500		39,000	440,000
A321603	PORT SAINT LUCIE	FL		03/16/2023	9.750	294,000		420,000
A321606	THONOTOSASSA	FL		03/01/2023	9.250	190,000	5,000	285,000
A321609	JACKSONVILLE	FL		03/23/2023	9.500	72,625		115,000
A321611	LAKE WALES	FL		03/08/2023	9.500	136,000		280,000
A321614	LAKEWOOD RANCH	FL		03/28/2023	9.250	385,000		550,000
A321639	VERO BEACH	FL		05/11/2023	9.500	574,754		1,350,000
A321644	SARASOTA	FL		04/26/2023	9.500	252,450		500,000
A321650	MELBOURNE	FL		05/08/2023	9.500	134,500		285,000
A321651	CLEARWATER	FL		05/09/2023	9.000	759,375		1,600,000
A370267	WHITE BLUFF	TN		03/11/2022	9.000		5,707	380,000
A370268	NASHVILLE	TN		02/23/2022	9.000		8,442	640,000
A370378	MEMPHIS	TN		01/17/2023	9.500		7,083	1,130,000
A370405	MARYVILLE	TN		01/17/2023	8.500		32,800	235,000
A370406	KNOXVILLE	TN		01/17/2023	8.500		27,580	265,000
A370419	NASHVILLE	TN		04/14/2023	9.750	159,000		365,000
A430621	GATES MILLS	OH		06/03/2022	9.000		99,017	1,000,000
A430647	AKRON	OH		10/15/2021	10.150		15,450	405,000
A430722	CLEVELAND	OH		01/18/2023	10.500	76,300	60,500	500,000
A430757	HILLIARD	OH		03/22/2023	9.500	166,525		230,000
A430758	BEDFORD	OH		05/09/2023	10.500	47,352		395,000
A460247	INDIANAPOLIS	IN		06/15/2021	10.470		4,590	430,000
A460298	SOUTH BEND	IN		05/09/2023	10.250	144,500		235,000
A480452	ADRIAN	MI		11/22/2022	9.750		1,500	195,000
A500069	DES MOINES	IA		05/10/2023	9.500	56,950		115,000
A600475	MUNDELEIN	IL		06/22/2021	9.100		87,490	650,000
A600520	LAKE IN THE HILLS	IL		09/27/2022	8.750		18,500	435,000
A600523	CHICAGO	IL		01/31/2023	10.250		239,512	1,650,000
A630553	SAINT LOUIS	MO		01/31/2023	10.250		42,050	475,000
A630579	SAINT LOUIS	MO		04/07/2023	9.750	87,500		125,000
A630591	ST. LOUIS	MO		03/06/2023	9.750	49,000		70,000
A630592	SAINT LOUIS	MO		03/17/2023	9.750	63,750		225,000
A630594	HARRISONVILLE	MO		03/31/2023	9.500	108,800		240,000
A630595	INDEPENDENCE	MO		03/23/2023	10.000	165,750		240,000
A630600	GARDEN CITY	MO		05/03/2023	10.000	132,566		200,000
A630601	SAINT LOUIS	MO		04/14/2023	9.750	65,875		100,000
A630602	SAINT LOUIS	MO		05/03/2023	9.750	84,000		120,000
A630605	FLORISSANT	MO		05/03/2023	9.750	104,125		160,000
A630607	HARRISONVILLE	MO		05/09/2023	9.500	80,750		200,000
A630611	SAINT LOUIS	MO		05/31/2023	9.750	94,500		135,000

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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
A630612	SAINT LOUIS	MO		05/31/2023	9.750	157,300		385,000
A660124	KANSAS CITY	KS		03/30/2023	10.000	161,925		235,000
A660127	MISSION	KS		03/15/2023	9.500	178,500		290,000
A660128	KANSAS CITY	KS		03/29/2023	10.000	144,500		235,000
A660129	LEAVENWORTH	KS		04/12/2023	10.000	88,640		155,000
A660131	LEAVENWORTH	KS		05/03/2023	10.000	98,685		145,000
A660132	ROELAND PARK	KS		04/11/2023	9.500	199,750		310,000
A660135	OVERLAND PARK	KS		05/30/2023	10.000	185,500		265,000
A700053	NEW ORLEANS	LA		04/24/2023	10.750	158,216		285,000
A700054	WESTWEGO	LA		05/12/2023	9.750	112,000		160,000
A730180	BETHANY	OK		03/09/2023	9.000	74,375		155,000
A730182	OKLAHOMA CITY	OK		03/15/2023	9.000	117,300		205,000
A730184	OKLAHOMA CITY	OK		03/10/2023	9.000	62,900		135,000
A730187	OKLAHOMA CITY	OK		03/24/2023	9.000	62,900		135,000
A730196	OKLAHOMA CITY	OK		04/07/2023	9.000	73,780		120,000
A750955	WEST LAKE HILLS	TX		05/20/2022	9.750		11,487	4,500,000
A751004	AUSTIN	TX		03/31/2022	9.000		57,775	2,300,000
A751097	HOUSTON	TX		01/31/2023	9.500	116,251	595,309	4,305,000
A751114	AUSTIN	TX		03/22/2023	10.000	476,692	31,532	1,700,000
A751117	AUSTIN	TX		03/28/2023	9.750	758,000		1,310,000
A751129	AUSTIN	TX		04/27/2023	10.000	462,875		1,550,000
A751130	AUSTIN	TX		04/27/2023	10.000	449,109		1,550,000
A751131	DALLAS	TX		04/27/2023	10.000	231,593		1,500,000
A751132	DALLAS	TX		04/27/2023	10.000	295,993		1,500,000
A751133	AUSTIN	TX		04/27/2023	10.000	460,955		1,575,000
A751137	DALLAS	TX		04/27/2023	10.000	287,192		1,550,000
A751140	DALLAS	TX		04/27/2023	10.000	269,125		1,500,000
A751145	AUSTIN	TX		04/27/2023	10.000	551,257		1,650,000
A751148	BELLAIRE	TX		04/27/2023	10.000	61,986		1,450,000
A751151	HOUSTON	TX		04/27/2023	10.000	304,052		1,450,000
A751156	DALLAS	TX		04/14/2023	9.250	285,456	320,000	3,750,000
A751165	LAGO VISTA	TX		05/09/2023	9.750	770,000		1,100,000
A800082	DENVER	CO		06/16/2022	7.500		18,715	1,900,000
A800090	DENVER	CO		05/05/2022	7.500		193,693	1,150,000
A800096	DENVER	CO		01/31/2023	8.500		128,133	2,300,000
A800107	DENVER	CO		05/10/2023	10.000	57,206		3,700,000
A800111	DENVER	CO		06/21/2022	7.500		309,580	2,500,000
A800113	DENVER	CO		07/08/2022	7.500		367,097	1,800,000
A800117	DENVER	CO		01/31/2023	10.000		93,873	2,900,000
A800125	PEYTON	CO		08/30/2022	9.500		29,356	5,375,000
A800129	DENVER	CO		10/04/2022	8.500		317,096	1,850,000
A800146	DENVER	CO		01/31/2023	10.250		662,000	3,000,000
A800153	PEYTON	CO		01/31/2023	9.500		18,282	1,175,000
A800156	PEYTON	CO		01/31/2023	9.500		30,594	1,175,000
A800158	PEYTON	CO		01/31/2023	9.500		68,532	1,175,000
A800159	PEYTON	CO		01/31/2023	9.500		29,897	1,100,000
A800162	PEYTON	CO		01/31/2023	9.500		132,747	1,175,000
A800170	SUPERIOR	CO		04/27/2023	10.000	153,634		1,300,000
A840038	PARK CITY	UT		04/10/2023	10.000	119,410		6,000,000
A850281	PHOENIX	AZ		03/17/2021	10.470		138,091	1,750,000
A850386	SCOTTSDALE	AZ		12/17/2021	8.000		174,205	1,550,000
A850402	LAKE HAVASU CITY	AZ		08/12/2022	9.500		104,500	1,300,000
A850403	SCOTTSDALE	AZ		02/18/2022	8.000		132,350	1,700,000
A850416	PHOENIX	AZ		07/15/2022	7.500		40,549	2,100,000
A850420	PHOENIX	AZ		01/31/2023	9.750		14,029	8,275,000

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	2	3						
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A850437	PHOENIX	AZ		04/28/2022	7.500		207,870	1,550,000
A850443	PHOENIX	AZ		05/23/2022	9.250		319,944	2,200,000
A850446	PHOENIX	AZ		07/29/2022	8.500		53,773	2,100,000
A850447	PHOENIX	AZ		06/02/2022	7.500		271,659	1,950,000
A850455	SCOTTSDALE	AZ		06/17/2022	8.250		319,500	2,200,000
A850457	PHOENIX	AZ		06/29/2022	7.500		68,033	2,300,000
A850460	PHOENIX	AZ		08/02/2022	7.500		183,818	2,350,000
A850465	LAKE HAVASU CITY	AZ		01/31/2023	9.500		56,250	600,000
A850475	PHOENIX	AZ		09/21/2022	8.500		76,814	2,150,000
A850479	PHOENIX	AZ		10/06/2022	8.500		177,515	2,300,000
A850491	LAKE HAVASU CITY	AZ		02/06/2023	9.500		993,191	15,185,000
A850512	LAKE HAVASU CITY	AZ		04/18/2023	10.250	445,811		750,000
A850513	LAKE HAVASU CITY	AZ		04/18/2023	10.250	321,000		770,000
A850530	YUMA	AZ		05/26/2023	9.750	216,750		325,000
A880914	LAS VEGAS	NV		11/05/2021	10.200		138,190	1,425,000
A880952	LAS VEGAS	NV		12/23/2021	9.100		106,475	1,600,000
A881166	LAS VEGAS	NV		06/13/2022	7.750		54,000	1,200,000
A881224	SPRING CREEK	NV		09/12/2022	10.750		3,830	240,000
A881265	LAS VEGAS	NV		10/20/2022	8.750		44,000	1,300,000
A881272	HENDERSON	NV		01/31/2023	9.750		160,370	1,550,000
A881301	LAS VEGAS	NV		03/01/2023	9.000	221,000		345,000
A881302	LAS VEGAS	NV		02/28/2023	9.000		50,000	415,000
A881304	LAS VEGAS	NV		03/06/2023	9.000	246,500		370,000
A881305	HENDERSON	NV		04/19/2023	10.500	1,080,000		1,800,000
A881310	NORTH LAS VEGAS	NV		04/14/2023	9.000	246,500		385,000
A881311	LAS VEGAS	NV		05/12/2023	9.000	234,600		370,000
A881313	HENDERSON	NV		05/05/2023	9.750	1,281,619		8,600,000
A881316	HENDERSON	NV		05/15/2023	9.750	1,360,020		10,750,000
A881318	LAS VEGAS	NV		05/09/2023	9.750	224,865		365,000
A881328	LAS VEGAS	NV		05/31/2023	9.000	208,250		305,000
A912398	NORTH HOLLYWOOD	CA		05/08/2019	11.950		478,607	7,500,000
A915538	REDONDO BEACH	CA		11/18/2019	10.000		240,040	1,350,000
A915648	THOUSAND OAKS	CA		11/01/2019	12.300		73,500	6,000,000
A915830	REDONDO BEACH	CA		11/18/2019	10.000		437,447	2,700,000
A916005	WEST HOLLYWOOD	CA		02/20/2020	10.190		146,731	6,000,000
A916160	BELVEDERE TIBURON	CA		01/29/2020	11.100		106,500	3,400,000
A916940	SACRAMENTO	CA		08/18/2020	10.780		15,600	725,000
A916953	SACRAMENTO	CA		08/18/2020	11.430		16,600	725,000
A916956	PACIFIC PALISADES	CA		08/14/2020	10.000		389,877	5,500,000
A917079	LOS ANGELES	CA		09/15/2020	10.000		138,401	3,100,000
A917377	TORRANCE	CA		01/20/2021	9.780		125,400	5,795,000
A917640	SAN DIEGO	CA		06/30/2021	9.780		13,513	3,800,000
A917672	LOS ANGELES	CA		03/04/2021	9.780		85,000	2,350,000
A917683	LOS ANGELES	CA		03/03/2021	9.780		230,000	2,650,000
A917743	LOS ANGELES	CA		03/17/2021	9.780		265,000	2,650,000
A917999	LOS ANGELES	CA		06/10/2021	9.100		129,100	5,250,000
A918094	SANTA CLARITA	CA		07/01/2021	10.470		147,500	11,850,000
A918207	HIDDEN HILLS	CA		06/02/2021	9.780		357,500	20,000,000
A918208	HIDDEN HILLS	CA		06/02/2021	9.780		71,000	19,000,000
A918212	SACRAMENTO	CA		06/08/2021	10.150		10,000	975,000
A918253	LA JOLLA	CA		06/29/2021	10.030		595,091	12,961,928
A918262	LA QUINTA	CA		05/16/2022	8.000		82,549	3,750,000
A918320	HIDDEN HILLS	CA		10/29/2021	7.000		328,493	10,000,000
A918345	SAN FRANCISCO	CA		07/16/2021	11.680		98,250	4,100,000
A918364	LOS ANGELES	CA		07/23/2021	9.100		235,700	2,550,000

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	2	3						
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A918370	LOS ANGELES	CA		04/20/2022	8.000		255,135	4,500,000
A918375	SACRAMENTO	CA		08/17/2021	10.780		30,624	1,650,000
A918376	COMPTON	CA		07/27/2021	9.780		105,000	1,100,000
A918385	SAN DIEGO	CA		07/30/2021	9.000		100,000	1,500,000
A918402	LOS ANGELES	CA		08/05/2021	10.100		180,000	4,250,000
A918403	ANZA	CA		07/23/2021	10.100		10,000	800,000
A918406	SOMIS	CA		08/16/2021	11.680		13,000	1,700,000
A918415	LOS ANGELES	CA		07/16/2021	9.100		30,000	4,200,000
A918459	LOS ANGELES	CA		08/19/2021	11.430		102,400	3,000,000
A918481	MALIBU	CA		08/18/2021	9.000		285,620	11,000,000
A918491	OCEANSIDE	CA		07/29/2021	9.100		50,250	1,450,000
A918633	LOS ANGELES	CA		09/13/2021	9.100		15,000	2,550,000
A918653	SAN FRANCISCO	CA		09/09/2021	9.500		84,000	3,200,000
A918685	OAKLAND	CA		09/29/2021	9.500		11,219	2,150,000
A918712	LAWNDALE	CA		10/18/2021	11.200		11,850	1,100,000
A918748	SACRAMENTO	CA		06/29/2022	9.000		212,879	1,700,000
A918761	LOS ANGELES	CA		10/08/2021	10.470		299,593	4,250,000
A918762	SAN DIEGO	CA		09/21/2021	9.100		51,000	1,500,000
A918776	BURLINGAME	CA		10/20/2021	8.230		713,052	11,550,000
A918785	LOS ANGELES	CA		10/13/2021	10.100		8,000	1,800,000
A918855	LOS ANGELES	CA		10/25/2021	9.000		199,719	3,700,000
A918901	LOS ANGELES	CA		10/28/2021	10.000		292,454	3,650,000
A918904	LOS ANGELES	CA		11/03/2021	9.000		203,533	2,850,000
A918911	WESTMINSTER	CA		10/21/2021	11.380		100,000	3,200,000
A918947	WOODLAND HILLS	CA		11/05/2021	11.000		50,000	2,000,000
A919087	LOS ANGELES	CA		12/10/2021	7.500		37,731	2,800,000
A919129	ENCINO	CA		02/09/2022	7.000		1,817,804	16,000,000
A919152	LOS ANGELES	CA		12/10/2021	8.250		21,750	2,800,000
A919155	LOS ANGELES	CA		08/05/2022	8.500		316,893	6,750,000
A919172	HUNTINGTON BEACH	CA		12/10/2021	10.600		49,000	1,350,000
A919183	LOS ANGELES	CA		01/09/2023	8.750		964,542	9,750,000
A919215	SAN DIEGO	CA		12/17/2021	9.100		55,000	1,650,000
A919223	LOS ANGELES	CA		07/29/2022	8.500		271,600	2,350,000
A919262	MANHATTAN BEACH	CA		07/27/2022	8.500		32,880	3,700,000
A919271	STANTON	CA		12/16/2021	9.600		152,000	1,500,000
A919282	LA JOLLA	CA		01/18/2022	9.600		4,000	5,900,000
A919321	CULVER CITY	CA		07/27/2022	8.500		413,138	2,650,000
A919353	PITTSBURG	CA		06/29/2022	9.380		19,500	625,000
A919374	LOS ANGELES	CA		02/14/2022	9.100		429,314	12,400,000
A919392	PASADENA	CA		01/25/2022	10.100		44,000	1,300,000
A919408	HIDDEN HILLS	CA		05/10/2022	8.000		1,403,153	16,000,000
A919471	MOUNTAIN VIEW	CA		07/15/2022	7.500		339,682	4,500,000
A919511	SHERMAN OAKS	CA		07/15/2022	7.500		269,830	2,850,000
A919526	SAN JOSE	CA		10/21/2022	8.500		212,597	4,000,000
A919537	MENLO PARK	CA		07/25/2022	7.500		176,377	7,000,000
A919538	LOS ANGELES	CA		01/31/2023	9.250		49,094	4,750,000
A919548	SAN JOSE	CA		10/21/2022	8.500		307,968	3,600,000
A919598	SAN FRANCISCO	CA		04/07/2022	9.000		100,000	3,200,000
A919610	WOODLAND HILLS	CA		10/19/2022	10.000		427,636	3,700,000
A919677	GARDEN GROVE	CA		03/31/2022	9.100		388,000	5,800,000
A919689	LOS ANGELES	CA		01/31/2023	9.500		16,349	1,100,000
A919690	LOS ANGELES	CA		07/27/2022	9.250		68,631	2,250,000
A919699	LOS ANGELES	CA		03/11/2022	9.000		55,000	1,700,000
A919721	WOODLAND HILLS	CA		10/12/2022	10.000		551,223	3,400,000
A919736	CULVER CITY	CA		10/17/2022	8.500		369,485	2,800,000

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A919764	NEWPORT BEACH	CA		03/10/2022	7.500		550,443	4,900,000
A919766	LOS ANGELES	CA		03/14/2022	7.500		215,775	2,300,000
A919770	SAN JOSE	CA		08/09/2022	8.500		212,249	3,000,000
A919812	LOS ANGELES	CA		03/24/2022	9.000		67,000	1,700,000
A919856	LOS ANGELES	CA		04/25/2022	9.000		16,288	2,000,000
A919915	SAN DIEGO	CA		03/29/2022	9.000		65,000	790,000
A919929	LOS ANGELES	CA		01/31/2023	8.500		133,182	3,300,000
A919953	LOS ANGELES	CA		06/23/2022	8.500		802,192	11,000,000
A919957	OAKLAND	CA		05/27/2022	9.000		225,000	2,000,000
A919963	LOS ANGELES	CA		07/13/2022	8.000		17,990	2,700,000
A920009	LOS ANGELES	CA		07/29/2022	10.000		60,000	1,700,000
A920017	TARZANA	CA		06/16/2022	8.000		377,294	4,850,000
A920036	MENLO PARK	CA		08/05/2022	7.500		494,083	5,900,000
A920072	OAKLAND	CA		04/27/2022	9.000		240,000	3,100,000
A920076	OAKLAND	CA		04/26/2022	10.000		70,000	2,450,000
A920085	LOS ANGELES	CA		06/23/2022	7.000		27,344	4,300,000
A920171	SANTA BARBARA	CA		05/16/2022	9.000		63,200	3,750,000
A920178	SOUTH PASADENA	CA		01/31/2023	9.000		12,599	2,650,000
A920245	MALIBU	CA		06/29/2022	8.500		824,353	15,000,000
A920264	MENLO PARK	CA		07/12/2022	7.500		336,670	4,300,000
A920269	LA JOLLA	CA		05/17/2022	9.000		36,500	5,100,000
A920273	NEWPORT BEACH	CA		06/13/2022	7.500		558,075	6,000,000
A920298	LOS ANGELES	CA		01/31/2023	8.500		87,907	7,500,000
A920312	SAN MATEO	CA		05/19/2022	7.750		233,919	3,400,000
A920344	COSTA MESA	CA		06/08/2022	8.750		17,868	1,850,000
A920370	SAN MATEO	CA		06/07/2022	7.750		29,479	2,600,000
A920397	SUNOL	CA		06/21/2022	9.250		40,000	950,000
A920412	SAN DIEGO	CA		07/27/2022	7.500		70,000	2,000,000
A920414	LOS ANGELES	CA		06/07/2022	9.250		40,850	2,000,000
A920417	SAN DIEGO	CA		09/14/2022	8.500		155,000	2,400,000
A920419	LOS ANGELES	CA		06/23/2022	8.000		29,538	1,600,000
A920427	BUENA PARK	CA		06/07/2022	8.250		51,000	1,170,000
A920440	HIDDEN HILLS	CA		07/18/2022	8.250		101,756	16,000,000
A920460	LOS ANGELES	CA		06/16/2022	8.000		414,750	4,200,000
A920465	LOS ANGELES	CA		06/22/2022	8.750		25,750	650,000
A920489	TUSTIN	CA		06/14/2022	8.500		37,000	1,200,000
A920492	FOUNTAIN VALLEY	CA		07/18/2022	8.500		119,000	1,610,000
A920493	LOS ANGELES	CA		07/05/2022	7.500		239,465	6,000,000
A920523	HIDDEN HILLS	CA		06/22/2022	8.000		143,000	9,750,000
A920558	SAN FRANCISCO	CA		07/28/2022	8.500		301,751	5,000,000
A920577	LOS ANGELES	CA		01/31/2023	9.750		223,893	2,500,000
A920590	COSTA MESA	CA		07/08/2022	8.750		25,977	1,900,000
A920636	HEMET	CA		07/21/2022	8.500		3,500	435,000
A920675	NAPA	CA		08/24/2022	9.250		23,000	1,350,000
A920684	NAPA	CA		01/31/2023	9.250		58,600	1,275,000
A920696	SPRING VALLEY	CA		01/31/2023	8.500		20,000	850,000
A920697	SAN DIEGO	CA		08/15/2022	8.500		34,000	2,350,000
A920704	BANNING	CA		01/31/2023	8.500		28,500	360,000
A920707	SANTA BARBARA	CA		07/28/2022	9.000		42,000	4,000,000
A920718	BEVERLY HILLS	CA		01/31/2023	8.750		895,131	15,000,000
A920728	OCEANSIDE	CA		01/31/2023	8.500		60,000	665,000
A920757	TEMPLE CITY	CA		08/31/2022	9.000		5,942	1,100,000
A920776	SANTA ROSA	CA		10/18/2022	10.000		89,958	2,350,000
A920793	TEMECULA	CA		08/24/2022	8.500		4,500	450,000
A920798	LOS ANGELES	CA		09/16/2022	9.750		295,141	6,300,000

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A920809	OCEANSIDE	CA		01/31/2023	8.750		13,949	1,200,000
A920822	WHITTIER	CA		10/14/2022	9.500		965,000	11,500,000
A920829	EL DORADO HILLS	CA		08/31/2022	9.000		2,900	765,000
A920831	ARCADIA	CA		10/03/2022	10.000		103,802	2,400,000
A920837	LONG BEACH	CA		09/27/2022	8.750		166,558	2,750,000
A920882	SACRAMENTO	CA		08/31/2022	9.000		2,956	1,000,000
A920885	SUNNYVALE	CA		01/31/2023	10.000		139,828	2,100,000
A920892	NOVATO	CA		01/31/2023	9.000		54,500	1,450,000
A920915	WESTMINSTER	CA		09/13/2022	9.120		82,500	1,450,000
A920927	LOS ANGELES	CA		10/19/2022	9.750		890,709	17,000,000
A920934	FOUNTAIN VALLEY	CA		09/15/2022	9.120		50,000	1,700,000
A920950	FOUNTAIN VALLEY	CA		01/31/2023	9.120		147,500	1,600,000
A920958	CARMICHAEL	CA		09/26/2022	9.000		5,594	570,000
A920969	SACRAMENTO	CA		09/29/2022	9.000		40,600	1,100,000
A921002	LOS ANGELES	CA		01/31/2023	9.500		435,000	3,900,000
A921043	SANTA CLARA	CA		10/21/2022	9.750		20,398	2,250,000
A921047	HIDDEN HILLS	CA		11/03/2022	8.750		53,573	13,500,000
A921080	PITTSBURG	CA		10/28/2022	8.500		29,000	535,000
A921101	LOS ANGELES	CA		01/31/2023	9.500		114,450	2,500,000
A921103	MENIFEE	CA		11/10/2022	8.500		24,000	385,000
A921105	SAN MARCOS	CA		10/27/2022	9.000		5,250	850,000
A921106	LOS ANGELES	CA		01/31/2023	8.500		19,500	1,650,000
A921116	LOS ANGELES	CA		03/02/2023	10.250	254,201	147,100	1,200,000
A921118	LOS ANGELES	CA		01/17/2023	9.250		184,659	600,000
A921127	BRAWLEY	CA		01/17/2023	10.000	84,572		3,915,000
A921128	BURBANK	CA		01/17/2023	9.000		105,649	5,500,000
A921158	LOS ANGELES	CA		01/17/2023	10.000		27,348	3,200,000
A921169	OAKLAND	CA		02/01/2023	9.500		231,000	2,700,000
A921179	TWENTYNINE PALMS	CA		01/17/2023	8.500		5,000	260,000
A921190	OAKLAND	CA		01/30/2023	9.500		133,000	1,250,000
A921196	LOS GATOS	CA		02/28/2023	11.000		187,000	5,500,000
A921200	LOS ANGELES	CA		01/05/2023	9.000		391,399	2,775,000
A921212	LAKE ELSINORE	CA		01/17/2023	8.500		10,500	390,000
A921236	LOS ANGELES	CA		01/11/2023	9.750		37,106	4,900,000
A921248	TEMPLE CITY	CA		01/27/2023	10.000		79,731	2,400,000
A921250	NEWPORT BEACH	CA		02/23/2023	10.000		69,502	4,200,000
A921279	SAN FRANCISCO	CA		01/11/2023	9.000		300,000	2,250,000
A921284	VISTA	CA		01/10/2023	9.250		115,000	625,000
A921285	WHITTIER	CA		01/12/2023	9.750		63,598	620,000
A921300	GRANITE BAY	CA		03/01/2023	9.750	91,065	46,057	2,400,000
A921302	SAN DIEGO	CA		02/02/2023	9.000		141,000	1,200,000
A921313	PALO ALTO	CA		01/30/2023	9.250		38,500	3,300,000
A921342	ENCINITAS	CA		02/10/2023	9.000		81,638	1,325,000
A921344	ESCONDIDO	CA		02/24/2023	9.500		160,543	880,000
A921345	PASADENA	CA		02/03/2023	9.750		110,659	1,050,000
A921358	LOS ANGELES	CA		04/12/2023	9.500	1,112,537	203,694	3,000,000
A921362	LOS ANGELES	CA		03/02/2023	10.750	3,412,500		5,250,000
A921364	AGUANGA	CA		02/27/2023	9.000		47,500	480,000
A921366	OCEANSIDE	CA		02/09/2023	9.500		90,970	700,000
A921374	LOS ANGELES	CA		04/28/2023	10.750	394,000		800,000
A921381	SAN DIEGO	CA		03/07/2023	9.000	439,313		615,000
A921384	VISTA	CA		02/14/2023	9.500		107,615	800,000
A921385	REDWOOD CITY	CA		03/03/2023	9.250	650,430		4,625,000
A921387	CEDARPINES PARK	CA		03/10/2023	10.500	208,249		335,000
A921393	LOS ANGELES	CA		03/02/2023	10.750	1,440,000		2,300,000

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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
A921398	SAN DIEGO	CA		02/16/2023	9.000		120,000	1,250,000
A921404	PACIFIC PALISADES	CA		03/02/2023	10.750	480,127	4,301	4,800,000
A921408	SAN DIEGO	CA		03/15/2023	9.000	373,625		625,000
A921409	PICO RIVERA	CA		02/23/2023	9.750		47,490	725,000
A921410	LOS ANGELES	CA		03/30/2023	9.500	1,526,000		3,000,000
A921413	ARCADIA	CA		03/23/2023	9.000	728,697	44,882	1,400,000
A921414	SAN DIEGO	CA		02/24/2023	9.500		67,185	1,150,001
A921415	SPRING VALLEY	CA		03/06/2023	9.500	410,856	82,811	700,000
A921420	MALIBU	CA		03/28/2023	9.500	108,779	257,872	7,000,000
A921421	WOODLAND HILLS	CA		03/03/2023	9.250	1,129,225		1,850,000
A921422	AGOURA HILLS	CA		03/14/2023	9.380	361,250		550,000
A921427	LOS ANGELES	CA		03/09/2023	9.750	283,874		720,000
A921429	RIVERSIDE	CA		03/08/2023	9.250	312,375		525,000
A921431	PALM SPRINGS	CA		03/20/2023	10.120	642,200	54,600	1,500,000
A921436	SAN DIEGO	CA		03/06/2023	9.000	738,750		985,000
A921437	LEMON GROVE	CA		03/22/2023	9.000	461,700		645,000
A921439	LOS ANGELES	CA		03/27/2023	10.250	2,797,761	291,000	6,800,000
A921444	JOSHUA TREE	CA		03/16/2023	10.000	260,650	36,000	425,000
A921456	INGLEWOOD	CA		04/21/2023	9.000	428,500		850,000
A921463	BERKELEY	CA		03/21/2023	9.500	607,312		1,800,000
A921464	YUBA CITY	CA		03/29/2023	9.000	292,500		420,000
A921468	TEMECULA	CA		03/17/2023	9.000	129,200		575,000
A921470	SAN DIEGO	CA		03/14/2023	9.500	747,270	114,618	1,150,000
A921476	SANTA BARBARA	CA		04/17/2023	9.750	2,616,399		5,750,000
A921479	APPLE VALLEY	CA		03/24/2023	9.250	169,150		360,000
A921485	YORBA LINDA	CA		03/24/2023	9.000	497,250		700,000
A921490	CULVER CITY	CA		04/28/2023	10.000	93,810	188,199	6,000,000
A921494	REDONDO BEACH	CA		04/27/2023	9.250	679,000		1,120,000
A921513	SUNNYVALE	CA		03/29/2023	9.000	1,014,900	250,000	2,100,000
A921516	THOUSAND OAKS	CA		03/21/2023	9.380	825,000		1,250,000
A921527	HAWTHORNE	CA		04/17/2023	9.000	582,250		1,100,000
A921533	SAN MARCOS	CA		03/30/2023	9.000	1,046,300		2,000,000
A921537	LOS ANGELES	CA		04/06/2023	10.000	502,266		2,850,000
A921543	DANVILLE	CA		04/21/2023	9.750	1,407,409		7,700,000
A921546	VALLEJO	CA		04/03/2023	9.000	322,000	83,000	550,000
A921553	LOS ANGELES	CA		04/10/2023	10.250	456,000		670,000
A921555	LOS ANGELES	CA		05/04/2023	10.000	595,000		850,000
A921557	SAN ANSELMO	CA		04/03/2023	9.750	149,985		1,850,000
A921560	SAN JOSE	CA		05/31/2023	9.000	1,275,000		1,700,000
A921576	VISTA	CA		04/13/2023	9.250	394,000	40,000	670,000
A921579	SAN DIEGO	CA		04/11/2023	9.000	852,500		1,350,000
A921585	REDWOOD CITY	CA		04/27/2023	9.500	1,345,000		2,850,000
A921588	SAN DIEGO	CA		04/17/2023	9.250	836,457		1,450,000
A921591	SAN BERNARDINO	CA		05/12/2023	9.500	326,250		490,000
A921592	CEDARPINES PARK	CA		05/08/2023	10.500	245,702		430,000
A921597	BERKELEY	CA		05/02/2023	9.500	739,875		1,550,000
A921601	FONTANA	CA		04/24/2023	9.750	340,000		535,000
A921606	BAKERSFIELD	CA		05/09/2023	10.500	263,250		405,000
A921609	SACRAMENTO	CA		05/04/2023	9.000	429,469		750,000
A921612	LAKE ARROWHEAD	CA		05/05/2023	9.750	765,625		1,885,000
A921615	PASADENA	CA		05/04/2023	9.750	983,500		1,650,000
A921617	SAN DIEGO	CA		04/17/2023	9.000	821,750		1,225,000
A921625	RESEDA	CA		05/12/2023	9.500	747,500		1,150,000
A921626	LOS ANGELES	CA		05/09/2023	9.500	462,824		1,800,000
A921628	LOS ANGELES	CA		05/08/2023	9.750	132,736		655,000

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A921629	PALM SPRINGS	CA		04/28/2023	9.750	651,430		1,350,000
A921633	TEMPLETON	CA		05/05/2023	10.000	467,373		2,600,000
A921634	LOS ANGELES	CA		05/03/2023	9.250	1,150,800		1,644,000
A921635	CARDIFF	CA		05/08/2023	9.000	960,000		1,450,000
A921637	GLENDALE	CA		05/03/2023	9.850	1,105,000		1,630,000
A921639	LOS ANGELES	CA		05/15/2023	9.750	374,750		650,000
A921640	ANTIOCH	CA		05/05/2023	9.000	475,000		670,000
A921641	PALMDALE	CA		05/09/2023	9.375	375,000		500,000
A921642	LITTLEROCK	CA		05/15/2023	9.375	293,060		415,000
A921644	RESEDA	CA		05/02/2023	9.000	550,500		1,300,000
A921645	COSTA MESA	CA		05/10/2023	10.500	969,400		1,650,000
A921646	SPRING VALLEY	CA		05/09/2023	8.500	350,000		700,000
A921648	VISTA	CA		05/09/2023	8.500	346,500		660,000
A921654	SAN DIEGO	CA		05/15/2023	8.500	364,000		700,000
A921657	FAIR OAKS	CA		05/03/2023	9.000	357,639		630,000
A921658	LOS ANGELES	CA		05/02/2023	9.000	600,000		1,200,000
A921662	SAN DIEGO	CA		05/15/2023	9.000	1,347,250		2,050,000
A921664	OCEANSIDE	CA		05/10/2023	9.000	550,550		810,000
A921671	PALMDALE	CA		05/05/2023	9.375	360,000		480,000
A921672	PALMDALE	CA		05/03/2023	9.375	431,250		575,000
A921674	PALMDALE	CA		05/02/2023	9.750	269,500		400,000
A921676	ARCADIA	CA		05/10/2023	9.000	1,286,654		2,350,000
A921677	EAST PALO ALTO	CA		05/09/2023	9.000	750,000		1,000,000
A921679	SAN DIEGO	CA		04/28/2023	9.000	445,080		720,000
A921680	SACRAMENTO	CA		05/09/2023	9.250	270,300		430,000
A921683	ANGELUS OAKS	CA		05/12/2023	9.500	182,500		375,000
A921684	WHITTIER	CA		05/31/2023	10.000	663,044		3,000,000
A921686	VALLEY OF ENCHANTME	CA		05/09/2023	10.500	214,880		340,000
A921687	RANCHO MIRAGE	CA		05/05/2023	9.000	360,000		625,000
A921689	COSTA MESA	CA		05/12/2023	9.500	1,130,500		1,850,000
A921690	ROSAMOND	CA		05/10/2023	9.375	287,175		400,000
A921712	DANVILLE	CA		05/31/2023	9.750	2,635,895		4,250,000
A921713	DANVILLE	CA		05/31/2023	9.750	1,508,516		7,000,000
A921715	WEST SACRAMENTO	CA		05/15/2023	9.000	209,151		360,000
A921724	ORINDA	CA		05/31/2023	9.750	2,020,558		3,750,000
A921783	LOS ANGELES	CA		05/31/2023	9.750	587,595		1,400,000
A960040	KAILUA KONA	HI		05/05/2023	9.000	1,351,700		2,750,000
A980106	SEATTLE	WA		02/17/2021	10.000		15,356	1,950,000
A980141	KIRKLAND	WA		05/28/2021	10.000		298,531	3,900,000
A980172	SEATTLE	WA		01/11/2022	7.500		98,757	1,980,000
A980182	SEATTLE	WA		12/13/2021	7.500		8,112	2,000,000
A980186	SEATTLE	WA		11/22/2022	10.000	400,000	3,222	2,700,000
A980190	SEATTLE	WA		01/27/2022	7.500		109,052	2,025,000
A980192	SEATTLE	WA		01/27/2022	7.500		212,526	2,075,000
A980195	SEATTLE	WA		02/04/2022	7.500		296,929	2,370,000
A980226	SEATTLE	WA		05/17/2022	7.500		489,107	2,400,000
A980238	SEATTLE	WA		07/29/2022	8.500		114,868	2,600,000
A980239	SEATTLE	WA		05/26/2022	7.500		502,423	2,450,000
A980241	SEATTLE	WA		05/27/2022	9.250		14,600	1,100,000
A980243	SEATTLE	WA		01/31/2023	8.500		585,831	2,400,000
A980250	SPOKANE	WA		09/27/2022	10.000		259,209	2,107,500
A980252	BELLEVUE	WA		07/18/2022	7.500		46,238	3,350,000
A980253	BELLEVUE	WA		07/13/2022	7.500		22,140	3,250,000
A980255	SEATTLE	WA		06/22/2022	7.750		48,950	1,350,000
A980257	SEATTLE	WA		07/20/2022	8.620		63,750	1,400,000

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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
A980261	SEATTLE	WA		01/31/2023	8.500		230,065	2,800,000
A980263	BELLEVUE	WA		09/06/2022	8.500		171,688	2,850,000
A980264	KIRKLAND	WA		09/08/2022	8.500		17,051	3,200,000
A980266	SEATTLE	WA		09/06/2022	8.620		83,000	1,400,000
A980270	BELLEVUE	WA		10/07/2022	8.500		358,919	8,000,000
A980285	KIRKLAND	WA		04/03/2023	9.750	622,184		3,000,000
A980289	SEATTLE	WA		03/02/2023	10.750	1,260,000		2,100,000
A980290	SEATTLE	WA		03/03/2023	10.750	1,260,000		2,100,000
A980291	MOUNTLAKE TERRACE	WA		03/16/2023	9.000	380,593	105,250	700,000
A980292	BELLINGHAM	WA		03/22/2023	9.500	331,500		600,000
A980307	SEATTLE	WA		05/10/2023	9.000	1,103,800		2,600,000
P2009025397	NAUGATUCK	CT		02/10/2023	7.990	209,859	6,296	350,000
P2009025401	ALTAMONTE SPRINGS	FL		02/10/2023	8.875	292,836	9,517	378,000
P2009025404	KISSIMMEE	FL		02/14/2023	9.375	344,618	11,248	440,000
P2009025415	BURTONSVILLE	MD		02/10/2023	8.375	223,161	7,532	325,000
P2009025443	ELIZABETH	NJ		02/09/2023	8.875	322,319	12,074	430,000
P2009025448	UNION	NJ		02/23/2023	8.625	291,828	13,132	415,000
P2009025450	SAN ANTONIO	TX		01/31/2023	9.125	300,678	13,531	430,000
P2009025452	HOOPER	UT		02/16/2023	8.250	603,115	9,047	736,000
P2009025455	SAN ANTONIO	TX		02/27/2023	8.750	224,871	4,345	265,000
P2009025457	DALLAS	TX		02/28/2023	8.990	302,234	13,601	400,000
P2009025460	SHARPSBURG	GA		02/24/2023	8.250	318,547	11,729	451,000
P2009025464	SAN ANTONIO	TX		02/28/2023	7.750	296,591	12,033	371,000
P2009025465	WEST PALM BEACH	FL		02/28/2023	9.375	427,284	15,733	475,000
P2009025466	SAN BENITO	TX		02/15/2023	7.875	239,035	8,653	301,270
P2009025468	SEBASTOPOL	CA		03/02/2023	9.125	489,300	22,019	699,000
P2009025470	CUTLER BAY	FL		03/02/2023	9.375	512,741	12,819	570,000
P2009025471	OAK LAWN	IL		03/13/2023	8.375	168,000	6,930	290,000
P2009025472	CLAYTON	NC		03/04/2023	7.990	247,833	6,027	310,000
P2009025476	PASADENA	MD		03/16/2023	9.375	407,794	16,312	510,000
P2009025477	SMITHFIELD	NC		02/21/2023	8.875	307,827	13,852	416,500
P2009025480	NEW FAIRFIELD	CT		03/30/2023	8.875	198,639	8,555	265,000
P2009025481	LINCOLN	NE		03/07/2023	8.500	269,875	9,224	317,500
P2009025482	N CHESTERFIELD	VA		02/28/2023	8.990	207,886	8,320	260,000
P2009025483	MODESTO	CA		02/22/2023	8.375	157,402	6,889	225,000
P2009025485	PFLUGERVILLE	TX		03/02/2023	8.500	324,750	7,914	440,000
P2009025487	WASHINGTON	DC		03/01/2023	8.875	295,200	11,439	380,000
P2009025488	HOUSTON	TX		02/27/2023	8.375	335,791	12,737	420,000
P2009025489	LEHIGH ACRES	FL		03/08/2023	8.500	249,891	2,816	300,000
P2009025490	HOLLYWOOD	FL		03/09/2023	8.990	564,941	8,474	670,000
P2009025492	ARLINGTON	TX		02/27/2023	8.750	183,894	7,435	234,000
P2009025493	DURHAM	NC		03/06/2023	8.990	284,000	12,780	365,000
P2009025495	PLAINFIELD	NJ		03/17/2023	8.990	351,807	15,831	466,000
P2009025497	MIAMI	FL		02/24/2023	8.990	534,107	21,594	668,000
P2009025499	ROWLAND HEIGHTS	CA		03/15/2023	8.250	321,795	13,010	700,000
P2009025502	FRANKLINVILLE	NJ		03/07/2023	8.500	149,909	6,061	245,000
P2009025503	PLANTATION	FL		03/03/2023	8.125	585,000	26,577	780,000
P2009025504	FAIRFAX	VA		02/28/2023	8.990	318,576	12,880	427,000
P2009025506	SANTA CLARITA	CA		03/02/2023	8.500	455,000	18,396	650,000
P2009025507	SMYRNA	GA		03/07/2023	8.500	179,891	7,273	293,000
P2009025508	SILVER SPRING	MD		03/13/2023	9.125	423,750	19,069	565,000
P2009025509	HOUSTON	TX		03/09/2023	8.250	154,700	6,255	221,000
P2009025515	SANTA ROSA	CA		03/14/2023	8.990	431,014	19,396	575,000
P2009025517	LITTLE ROCK	AR		03/13/2023	9.375	945,000	41,344	1,055,000
P2009025518	ROUND LK BCH	IL		03/09/2023	9.375	236,000	8,850	295,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P2009025519	CLEVELAND	TX		03/16/2023	9.500	195,904	3,918	248,000
P2009025521	RIDGEFIELD	NJ		03/22/2023	8.500	342,992	15,435	435,000
P2009025525	TRAVERSE CITY	MI		03/06/2023	8.990	365,500	12,800	435,000
P2009025527	GLENDALE HTS	IL		03/08/2023	8.990	150,400	6,457	208,000
P2009025531	LANCASTER	SC		03/17/2023	8.500	329,599	10,030	393,000
P2009025533	DURHAM	NC		03/22/2023	9.250	319,754	5,334	400,000
P2009025536	SANTAQUIN	UT		03/14/2023	10.875	284,821	12,817	390,000
P2009025537	CHICAGO	IL		03/31/2023	8.990	243,866	4,424	310,000
P2009025539	PENSACOLA	FL		03/30/2023	8.750	221,872	9,711	370,000
P2009025541	SAN ANTONLO	TX		03/15/2023	7.990	206,000	12,360	300,000
P2009025542	PEARLAND	TX		03/16/2023	8.500	658,351	10,711	775,000
P2009025544	LEESBURG	VA		03/16/2023	9.375	200,000	7,754	250,000
P2009025545	LAS VEGAS	NV		03/21/2023	9.125	320,549	14,030	401,000
P2009025547	CYPRESS	TX		03/30/2023	8.875	883,668	35,364	1,182,000
P2009025548	HOUSTON	TX		04/05/2023	7.875	220,608	5,239	326,000
P2009025550	OXON HILL	MD		03/31/2023	9.990	254,887	9,558	340,000
P2009025553	BURKE	VA		03/17/2023	9.375	319,838	13,999	400,000
P2009025555	PALMDALE	CA		03/30/2023	8.500	219,867	9,894	445,000
P2009025556	ARCATA	CA		03/21/2023	7.990	149,899	7,311	560,000
P2009025557	HOLLYWOOD	FL		03/22/2023	7.875	999,312	22,305	1,399,000
P2009025561	DELRAY BEACH	FL		03/30/2023	7.990	228,596	7,571	305,000
P2009025564	OAKLAND	CA		03/17/2023	8.750	586,088	23,444	785,000
P2009025571	CHAMPLIN	MN		03/17/2023	7.250	233,817	10,522	390,000
P2009025578	ANTLOCH	TN		03/24/2023	8.375	460,963	20,743	670,000
P2009025579	SILVER SPRING	MD		03/28/2023	9.750	514,010	13,400	605,000
P2009025580	LONGMONT	CO		03/28/2023	8.750	337,306	15,179	480,000
P2009025583	NEW HAVEN	CT		03/28/2023	9.625	299,856	5,808	375,000
P2009025584	APOPKA	FL		04/21/2023	7.500	384,714	18,512	760,000
P2009025586	MORNINGSIDE	MD		03/31/2023	8.990	239,789	10,340	310,000
P2009025587	DUNDALK	MD		03/24/2023	8.750	220,373	9,502	315,000
P2009025590	NORCO	CA		04/10/2023	8.875	773,066	34,788	1,105,000
P2009025592	AUSTIN	TX		03/30/2023	9.375	505,994	21,818	686,000
P2009025593	LAWRENCEVILLE	GA		04/07/2023	9.250	195,898	8,447	290,000
P2009025594	DERWOOD	MD		03/30/2023	9.375	447,774	19,308	604,000
P2009025596	LOCKEFORD	CA		03/20/2023	8.875	318,571	14,336	425,000
P2009025597	DANBURY	CT		04/04/2023	8.875	260,000	11,700	326,000
P2009025599	CASA GRANDE	AZ		04/21/2023	7.990	209,359	9,289	287,000
P2009025600	HOUSTON	TX		04/21/2023	7.500	294,281	(3,311)	370,000
P2009025601	HIALEAH GDNS	FL		03/30/2023	8.250	164,895	2,988	220,000
P2009025602	SARASOTA	FL		04/10/2023	7.625	759,450	27,052	1,220,000
P2009025606	ROUND ROCK	TX		03/31/2023	10.125	323,220	7,877	370,000
P2009025607	LOS ANGELES	CA		03/28/2023	8.375	389,514	16,796	650,000
P2009025613	GAITHERSBURG	MD		04/03/2023	9.625	132,000	5,940	165,000
P2009025614	LAHAINA	HI		04/18/2023	8.500	629,618	12,592	1,260,000
P2009025617	CORONA	CA		04/12/2023	8.875	334,812	13,392	555,000
P2009025624	CHICAGO	IL		04/18/2023	8.125	188,876	5,194	270,000
P2009025625	BRYAN	TX		04/03/2023	9.375	167,250	5,854	223,000
P2009025629	MANASSAS	VA		04/19/2023	8.990	319,825	13,593	435,000
P2009025632	LUBBOCK	TX		03/31/2023	9.375	248,874	8,711	349,000
P2009025633	CORAOPOLIS	PA		04/14/2023	8.990	187,322	8,430	250,000
P2009025637	CYPRESS	TX		04/21/2023	7.500	427,682	11,761	550,000
P2009025638	WYLIE	TX		04/20/2023	7.990	223,650	8,387	373,000
P2009025640	HOUSTON	TX		04/24/2023	8.250	291,750	5,835	400,000
P2009025647	MONACA	PA		04/24/2023	8.990	153,666	4,418	235,000
P2009025648	BOUNTIFUL	UT		04/21/2023	8.875	499,620	21,858	730,000

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P2009025649	NEW ALBANY	IN		04/11/2023	8.375	148,308	2,966	186,000
P2009025652	DORAL	FL		05/01/2023	7.500	896,000	762	1,160,000
P2009025656	TAMPA	FL		04/27/2023	7.250	224,750	6,462	322,000
P2009025657	HOLIDAY	FL		05/01/2023	7.500	162,500	6,906	250,000
P2009025661	CHARLESTON	SC		04/20/2023	7.875	286,000	5,720	390,000
P2009025674	ROUND LK BCH	IL		04/28/2023	9.625	177,515	6,808	222,000
P2009025675	COMPTON	CA		04/17/2023	8.250	154,901	6,789	575,000
P2009025683	NAZARETH	PA		05/02/2023	8.250	374,000	12,940	470,000
P2009025698	MIAMI BEACH	FL		03/24/2023	9.000	374,589	11,736	1,080,000
P2009025700	LAS VEGAS	NV		04/28/2023	7.375	214,836	6,761	415,000
P2009025701	HOUSTON	TX		05/03/2023	8.500	216,000	9,364	275,000
P2009025709	CHARLOTTE	NC		04/26/2023	8.990	224,877	9,748	300,000
P2009025722	BENSALEM	PA		04/26/2023	8.875	201,887	7,587	300,000
P2009025729	JOELTON	TN		05/01/2023	8.750	248,000	10,751	315,000
P4220518641	DAVENPORT	FL		05/03/2023	7.990	160,000	3,200	401,000
P4221024405	PANAMA CITY BEACH	FL		04/14/2023	8.125	1,480,000	38,584	1,900,000
P4230127668	NORTH MYRTLE BEACH	SC		04/10/2023	9.625	318,750	1,594	425,000
P4230127670	NORTH MYRTLE BEACH	SC		04/10/2023	9.625	318,750	1,594	425,000
P4230127671	MYRTLE BEACH	SC		03/03/2023	9.625	357,700	7,154	511,000
P4230127672	MYRTLE BEACH	SC		04/04/2023	9.625	195,000	1,790	260,000
P4230127686	PARRISH	FL		03/28/2023	7.625	456,064	5,897	574,000
P4230127688	CENTRAL FALLS	RI		03/22/2023	8.750	162,000	3,240	305,000
P4230127816	RIVERSIDE	CA		03/08/2023	6.990	360,100	11,700	554,000
P4230128123	MCDONOUGH	GA		03/07/2023	9.375	362,817	11,792	405,000
P4230128181	DICKSON	TN		04/10/2023	8.375	390,000	2,418	560,000
P4230128285	COCONUT CREEK	FL		04/04/2023	9.625	192,000	3,604	247,000
P4230128452	PEMBROKE PINES	FL		02/17/2023	7.625	150,000	6,566	350,000
P4230128453	MOUNT WASHINGTON	KY		04/14/2023	9.990	283,500	11,402	318,000
P4230228531	PORT ST LUCIE	FL		03/14/2023	8.500	376,000	14,570	470,000
P4230228551	BRENTWOOD	TN		05/19/2023	8.625	1,500,000	41,250	2,760,000
P4230228634	LAKE WORTH	FL		03/10/2023	8.250	357,750	6,261	477,000
P4230228687	ORLANDO	FL		03/01/2023	8.500	383,200	4,050	479,000
P4230228883	BROWNS MILLS	NJ		04/14/2023	10.125	240,000	9,103	319,000
P4230228895	MIAMI	FL		03/14/2023	8.250	167,000	3,340	295,000
P4230228933	KISSIMMEE	FL		03/16/2023	8.990	224,000	560	295,000
P4230228949	MEDFORD	OR		03/16/2023	9.250	536,250	20,120	715,000
P4230228991	PITTSBURG	CA		03/20/2023	7.990	420,000	15,729	600,000
P4230229079	PORTLAND	OR		03/09/2023	7.750	232,900	147	387,900
P4230229080	DELAND	FL		03/15/2023	7.990	276,424	12,099	352,000
P4230229340	DELRAY BEACH	FL		03/27/2023	7.990	455,000	22,377	700,000
P4230229342	HURRICANE	UT		03/14/2023	8.125	427,200	15,759	534,000
P4230229360	FAYETTEVILLE	GA		04/26/2023	7.990	461,250	20,756	660,000
P4230229390	SURFSIDE BEACH	SC		03/16/2023	8.625	102,200	3,449	161,500
P4230229499	LYNCHBURG	VA		03/10/2023	8.250	136,000	2,720	178,000
P4230229514	DAVENPORT	FL		03/24/2023	7.990	391,752	2,617	541,000
P4230229521	JACKSONVILLE	FL		03/14/2023	7.990	225,000	10,125	940,000
P4230229529	NORTH TOPSAIL BEACH	NC		03/17/2023	8.500	100,000	4,918	160,000
P4230229545	LOS ANGELES	CA		03/07/2023	7.500	970,000	42,438	1,890,000
P4230229548	DOVE CREEK	CO		03/09/2023	9.500	112,000	2,102	160,000
P4230229562	BYRON CENTER	MI		03/20/2023	7.875	460,000	11,215	576,000
P4230229587	DURHAM	NC		03/24/2023	7.625	211,250	9,996	325,000
P4230229629	TAMPA	FL		03/10/2023	8.250	144,300	6,556	222,000
P4230229640	TAMPA	FL		03/10/2023	8.250	144,300	6,556	222,000
P4230229642	TAMPA	FL		03/10/2023	8.250	144,300	6,375	222,000
P4230229653	TAMPA	FL		03/10/2023	8.250	144,300	6,556	222,000

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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
P4230229656	TAMPA	FL		03/10/2023	8.250	144,300	6,556	222,000
P4230229657	CANTON	GA		03/08/2023	8.375	300,300	10,640	429,000
P4230229658	TAMPA	FL		03/10/2023	8.250	133,250	6,054	205,000
P4230229664	NAPLES	FL		03/16/2023	7.875	385,000	23,100	585,000
P4230229666	TAMPA	FL		03/10/2023	8.250	133,250	6,553	205,000
P4230229668	TAMPA	FL		03/10/2023	8.250	144,300	2,768	222,000
P4230229669	BOERNE	TX		03/16/2023	8.375	396,000	17,820	500,000
P4230229687	BUTTE	MT		03/21/2023	8.375	129,000	(323)	200,000
P4230229706	HOLLYWOOD	FL		04/10/2023	8.625	161,000	5,031	335,000
P4230229772	STOCKTON	CA		03/24/2023	7.625	100,000	4,418	180,000
P4230229774	FORT LAUDERDALE	FL		03/20/2023	7.625	260,000	10,187	521,000
P4230229833	WILSON	NC		03/23/2023	9.125	166,000	5,259	230,000
P4230229836	AUSTIN	TX		03/31/2023	7.750	220,000	9,995	600,000
P4230229839	RIVERSIDE	CA		03/29/2023	6.990	290,500	8,538	460,000
P4230229844	RIALTO	CA		03/30/2023	6.990	304,153	8,939	468,000
P4230229845	RIVERSIDE	CA		03/25/2023	6.990	305,453	7,832	470,000
P4230229846	PERRIS	CA		03/30/2023	7.125	373,693	11,450	575,000
P4230229847	COLTON	CA		04/01/2023	7.125	260,000	8,941	409,000
P4230229848	COLTON	CA		04/26/2023	7.250	221,000	7,335	340,000
P4230229849	TEQUESTA	FL		03/27/2023	7.990	433,225	20,578	666,500
P4230229892	FREDERICKSBURG	VA		03/14/2023	8.500	240,000	14,105	320,000
P4230229923	PFLUGERVILLE	TX		03/29/2023	8.125	357,000	6,180	420,000
P4230229931	SAN ANTONIO	TX		03/30/2023	9.990	247,350	4,487	292,500
P4230229938	DEWEY	IL		03/27/2023	7.990	261,625	4,748	450,000
P4230229939	DAVENPORT	FL		03/31/2023	8.990	296,000	12,956	390,000
P4230330068	BRIDGEPORT	CT		03/31/2023	8.990	140,008	6,128	176,000
P4230330087	SCOTTSDALE	AZ		04/03/2023	8.375	598,000	11,960	920,000
P4230330144	ASHEVILLE	NC		04/14/2023	7.500	416,000	6,943	530,000
P4230330151	MURRELLS INLET	SC		03/24/2023	8.750	500,000	22,500	885,000
P4230330154	GAINESVILLE	TX		03/30/2023	7.750	1,500,000	30,000	2,000,000
P4230330160	CHARLESTON	SC		03/28/2023	8.625	1,075,500	21,510	1,195,000
P4230330191	SUNRISE	FL		03/31/2023	9.750	232,392	10,458	310,000
P4230330200	DOWNERS GROVE	IL		04/13/2023	9.625	132,000	2,640	225,000
P4230330204	INDIAN HEAD	MD		03/30/2023	10.250	508,500	20,884	567,000
P4230330242	DORAL	FL		04/07/2023	7.500	416,000	(4,755)	520,000
P4230330246	DAWSONVILLE	GA		04/21/2023	7.990	357,500	3,432	550,000
P4230330264	AUSTIN	TX		04/07/2023	7.375	900,000	24,768	1,500,000
P4230330265	PLAINFIELD	IL		04/25/2023	10.125	450,000	17,073	565,000
P4230330348	SAN DIEGO	CA		04/10/2023	7.875	300,000	13,500	665,000
P4230330379	FOREST GROVE	OR		04/18/2023	6.750	1,040,000	8,476	1,330,000
P4230330420	COLLEYVILLE	TX		04/21/2023	7.875	3,500,000	43,750	4,400,000
P4230330446	BANNER ELK	NC		04/18/2023	8.500	616,000	12,320	925,000
P4230330456	NAPLES	FL		03/30/2023	7.500	944,890	19,701	1,196,000
P4230330491	LAKE CLARKE SHORES	FL		04/07/2023	7.625	409,500	6,654	585,000
P4230330506	FORT MYERS	FL		03/27/2023	7.875	556,000	16,230	797,000
P4230330547	COLUMBUS	OH		04/14/2023	7.625	314,000	14,130	632,000
P4230330560	BOYNTON BEACH	FL		04/11/2023	8.250	125,000	5,625	305,000
P4230330562	CHEVY CHASE	MD		03/29/2023	8.750	100,000	1,875	200,000
P4230330625	PEYTON	CO		04/14/2023	9.625	518,500	10,043	615,000
P4230330628	FRASER	CO		04/07/2023	7.750	417,200	13,743	535,000
P4230330634	MIAMI	FL		04/06/2023	7.375	346,500	5,845	498,000
P4230330635	DAWSONVILLE	GA		03/27/2023	9.750	1,200,000	24,000	1,600,000
P4230330638	CHICAGO	IL		04/25/2023	10.250	392,700	10,556	470,000
P4230330687	MIAMI	FL		04/24/2023	7.625	840,000	15,070	1,050,000
P4230330757	PHILADELPHIA	PA		04/12/2023	8.500	122,400	2,448	204,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P4230330764	MOORESVILLE	NC		04/12/2023	8.250	115,000	2,300	256,000
P4230330795	PHOENIX	AZ		04/26/2023	8.750	400,000	8,000	500,000
P4230330831	OAKLAND PARK	FL		03/27/2023	7.375	150,000	6,093	302,000
P4230330887	PHOENIX	AZ		04/03/2023	7.750	174,650	5,348	255,000
P4230330938	PANAMA CITY BEACH	FL		04/11/2023	8.500	347,750	14,995	535,000
P4230330953	RANCHO CUCAMONGA	CA		04/03/2023	7.625	441,750	17,944	589,000
P4230330995	LEHIGH ACRES	FL		03/31/2023	7.990	154,050	9,243	237,000
P4230331016	HEATH	TX		04/14/2023	7.375	784,800	18,168	1,000,000
P4230331050	ACWORTH	GA		04/28/2023	8.625	299,669	5,993	385,000
P4230331052	PORT ST. LUCIE	FL		03/30/2023	9.625	306,000	7,268	360,000
P4230331135	PLANO	TX		04/05/2023	7.875	444,000	5,008	558,500
P4230331149	BATON ROUGE	LA		04/26/2023	8.500	299,200	14,586	374,000
P4230331174	SAN ANTONIO	TX		05/05/2023	7.990	234,400	893	295,000
P4230331197	SALEM	OR		04/20/2023	7.375	160,000	2,736	300,000
P4230331229	KATY	TX		04/14/2023	8.250	374,000	3,516	441,000
P4230331322	FLEMING ISLAND	FL		04/17/2023	8.250	164,160	6,911	290,000
P4230331372	GAINESVILLE	VA		05/03/2023	7.990	764,000	26,434	960,000
P4230331374	WEST PARK	FL		04/26/2023	8.250	295,200	12,738	369,000
P4230331418	LAS VEGAS	NV		04/21/2023	7.500	255,000	8,453	425,000
P4230331516	HENDERSON	NV		04/21/2023	7.990	462,000	21,395	660,000
P4230331530	FORT LAUDERDALE	FL		04/19/2023	7.875	228,800	908	286,000
P4230331546	PANAMA CITY BEACH	FL		04/24/2023	7.750	532,000	13,087	670,000
P4230331680	JOHNS ISLAND	SC		04/17/2023	10.250	774,000	34,830	867,000
P4230331694	PHOENIX	AZ		04/28/2023	7.375	145,500	2,910	285,000
P4230331740	WOLFFORTH	TX		04/27/2023	9.875	199,960	8,668	257,000
P4230331759	WESLEY CHAPEL	FL		04/28/2023	9.875	984,900	44,321	1,410,000
P4230331776	WEST HAVEN	CT		04/28/2023	8.125	261,100	326	373,000
P4230331782	JACKSONVILLE	FL		04/21/2023	7.500	220,200	8,951	367,000
P4230431817	CLEARWATER	FL		05/02/2023	8.990	252,000	11,045	330,000
P4230431852	OAK HILLS	CA		04/20/2023	7.375	270,000	4,955	664,000
P4230431887	DESTIN	FL		05/12/2023	8.250	328,000	10,119	430,000
P4230431924	MIAMI BEACH	FL		04/21/2023	8.250	595,000	11,662	733,000
P4230431928	PALM DESERT	CA		04/25/2023	8.375	408,750	18,394	545,000
P4230432011	MIAMI	FL		05/05/2023	7.500	280,000	6,188	350,000
P4230432014	STAFFORD	VA		04/21/2023	8.375	280,000	10,388	350,000
P4230432087	MIAMI GARDENS	FL		05/03/2023	7.990	210,000	9,204	380,000
P4230432202	PITTSBURGH	PA		05/11/2023	8.125	224,000	4,480	320,000
P4230432213	GLENVIEW	IL		04/24/2023	7.125	250,000	10,838	640,000
P4230432263	SANTA FE	NM		04/28/2023	9.250	292,035	13,142	355,000
P4230432283	TYLER	TX		05/17/2023	9.250	646,000	9,690	760,000
P4230432334	CARLSBAD	CA		05/08/2023	7.250	150,000	2,565	950,000
P4230432380	HOUSTON	TX		04/28/2023	8.990	454,750	13,110	545,000
P4230432463	TAMPA	FL		05/05/2023	8.625	510,000	14,693	600,000
P4230432493	KILGORE	TX		05/10/2023	7.500	84,000	1,680	159,000
P4230432495	CLERMONT	FL		05/05/2023	7.250	406,900	10,010	626,000
P4230432497	MESA	AZ		05/15/2023	7.750	376,000	11,130	536,000
P4230432519	LUBBOCK	TX		04/24/2023	7.375	1,120,000	19,152	1,450,000
P4230432545	APOPKA	FL		05/10/2023	8.875	360,000	4,979	450,000
P4230432605	PARK FOREST	IL		05/12/2023	8.625	112,000	1,960	140,000
P4230432612	CAPE CORAL	FL		05/04/2023	7.875	1,360,000	30,709	1,650,000
P4230432637	HUTTO	TX		05/05/2023	7.375	880,000	13,253	1,100,000
P4230432646	DALLAS	TX		05/10/2023	7.125	775,000	29,721	1,400,000
P4230432648	HEATHROW	FL		05/15/2023	8.875	1,114,200	15,409	1,240,000
P4230432680	OAKLAND PARK	FL		04/28/2023	7.250	240,000	7,814	413,000
P4230432694	FRESNO	CA		05/08/2023	7.875	168,000	2,740	264,000

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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
P4230432724	HENDERSON	NV		05/08/2023	8.990	369,750	16,029	435,000
P4230432731	CHICAGO	IL		05/19/2023	7.750	787,431	24,292	1,200,000
P4230432762	LIVE OAK	TX		05/18/2023	7.990	261,600	8,523	327,000
P4230432846	PITTSBURGH	PA		05/22/2023	7.990	168,750	2,330	225,000
P4230432923	NOBLESVILLE	IN		05/12/2023	7.625	256,000	8,340	320,000
P4230433071	CORAL GABLES	FL		05/18/2023	7.625	932,000	15,220	1,300,000
P4230433170	LOUISVILLE	CO		05/25/2023	7.500	336,000	6,327	420,000
P4230433235	DAYTON	TN		05/09/2023	9.625	246,415	7,407	290,000
P4230433433	BOERNE	TX		05/24/2023	7.375	912,000	22,855	1,145,000
P4230533659	LAS VEGAS	NV		05/22/2023	7.375	357,500	3,575	490,000
P4230533941	ARVADA	CO		05/25/2023	9.250	675,000	25,313	855,000
P5221226492	DUNN	NC		04/10/2023	10.125	133,000	5,739	220,000
P5221226603	THEODORE	AL		02/10/2023	10.625	380,653	12,409	544,000
P5221227241	HAMPTON	VA		03/06/2023	9.250	169,000	8,450	253,000
P5230127918	SACHSE	TX		02/23/2023	10.125	543,766	11,022	648,000
P5230127964	MYRTLE BEACH	SC		02/24/2023	7.990	315,038	6,301	485,000
P5230127967	COOKEVILLE	TN		03/07/2023	7.875	250,000	8,438	335,000
P5230128054	SPRINGVILLE	UT		01/09/2023	9.000	562,582	22,745	750,000
P5230128130	MANCHESTER	NJ		03/13/2023	8.750	124,000	226	160,000
P5230128191	SAN ANTONIO	TX		03/01/2023	8.250	139,911	6,296	245,000
P5230128205	WESLEY CHAPEL	FL		03/30/2023	8.250	318,539	9,228	425,000
P5230128207	EL PRADO	NM		03/13/2023	8.125	599,608	10,883	1,340,000
P5230128226	BRIDGEPORT	CT		10/14/2022	9.750	139,668	5,761	175,000
P5230128277	NEW ORLEANS	LA		02/24/2023	9.750	325,348	14,641	504,000
P5230128292	QUINLAN	TX		02/22/2023	9.625	233,638	2,839	285,000
P5230128376	RICHMOND	TX		03/22/2023	8.500	238,000	4,467	371,000
P5230128414	LEBANON	TN		02/24/2023	8.375	1,139,291	28,482	1,450,000
P5230128415	LUBBOCK	TX		05/02/2023	8.375	113,750	5,113	180,500
P5230128442	FORT MYERS	FL		02/28/2023	8.750	481,329	11,441	620,000
P5230128450	SPRING	TX		02/27/2023	7.990	334,175	4,368	420,000
P5230128461	MIAMI	FL		02/28/2023	8.500	492,701	16,841	580,000
P5230128491	CYPRESS	TX		02/28/2023	9.500	413,796	16,014	460,000
P5230128501	NORTH MIAMI BEACH	FL		03/17/2023	7.990	413,000	13,402	590,000
P5230228584	ODESSA	TX		03/23/2023	9.250	247,350	4,779	291,000
P5230228606	FLAGSTAFF	AZ		02/24/2023	7.750	537,620	10,752	690,000
P5230228725	ATLANTA	GA		03/31/2023	7.990	179,929	8,435	277,000
P5230228727	HALLANDALE BEACH	FL		03/02/2023	9.125	558,000	13,571	620,000
P5230228748	SAN ANTONIO	TX		02/22/2023	7.750	428,417	16,310	545,000
P5230228801	AUSTIN	TX		03/03/2023	8.500	180,000	2,704	393,500
P5230228822	LA PUENTE	CA		02/17/2023	7.750	485,657	17,605	655,000
P5230228855	TEMPE	AZ		03/01/2023	8.500	512,000	21,734	640,000
P5230228856	QUEEN CREEK	AZ		03/01/2023	8.500	480,000	16,210	600,000
P5230228857	TEMPE	AZ		03/01/2023	8.500	520,000	15,824	650,000
P5230228858	TEMPE	AZ		03/01/2023	8.500	477,600	14,533	597,000
P5230228861	QUEEN CREEK	AZ		03/01/2023	8.500	564,000	19,046	705,000
P5230228862	TEMPE	AZ		03/09/2023	8.500	480,000	16,210	600,000
P5230228863	QUEEN CREEK	AZ		03/01/2023	8.500	617,357	18,786	792,000
P5230228865	TEMPE	AZ		03/01/2023	8.500	526,400	17,777	658,000
P5230228866	TEMPE	AZ		03/01/2023	8.500	512,000	12,380	640,000
P5230228867	TEMPE	AZ		03/09/2023	8.500	512,000	17,290	640,000
P5230228920	WEST HAVEN	CT		03/09/2023	9.250	720,000	31,514	900,000
P5230228939	ATLANTA	GA		03/14/2023	7.990	256,000	5,906	525,000
P5230228942	DENVER	CO		03/07/2023	7.875	155,000	6,781	269,900
P5230228944	DENVER	CO		03/07/2023	7.875	180,000	9,000	498,900
P5230228958	COPLEY	OH		02/23/2023	7.990	99,933	1,999	313,000

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P5230228969	JACKSONVILLE	FL		05/15/2023	8.250	175,000	5,079	250,000
P5230228977	RUSKIN	FL		03/16/2023	7.875	230,250	7,327	307,000
P5230228980	KIAWAH ISLAND	SC		02/28/2023	8.990	375,794	10,334	490,000
P5230228983	FAIRPLAY	MD		03/22/2023	8.500	239,855	10,793	307,000
P5230228996	NOBLESVILLE	IN		03/24/2023	8.990	275,849	6,722	345,000
P5230229004	BARSTOW	CA		02/24/2023	8.875	199,388	3,988	300,000
P5230229005	BARSTOW	CA		02/24/2023	8.875	191,692	1,198	285,000
P5230229032	HOOVER	AL		03/06/2023	9.500	498,069	17,338	560,000
P5230229035	LAGUNA WOODS	CA		03/22/2023	7.875	299,794	13,116	1,345,000
P5230229048	ROANOKE	VA		03/15/2023	8.375	382,500	12,431	470,000
P5230229053	SAN ANTONIO	TX		04/18/2023	9.375	199,649	144	235,000
P5230229055	MILLINGTON	TN		03/09/2023	9.125	222,282	2,041	285,000
P5230229059	MORGANVILLE	NJ		03/28/2023	9.875	862,108	38,795	1,535,000
P5230229063	LEESBURG	FL		03/03/2023	7.875	427,200	14,931	585,000
P5230229067	SAN DIEGO	CA		03/01/2023	8.990	412,500	8,250	565,000
P5230229078	CAPE CORAL	FL		03/16/2023	7.990	143,500	(1,614)	205,000
P5230229089	CHICOPEE	MA		03/22/2023	8.250	252,000	(315)	318,000
P5230229091	RICHFIELD	OH		03/20/2023	8.500	283,428	6,377	359,000
P5230229118	KATY	TX		03/15/2023	9.375	639,677	17,073	810,000
P5230229124	BOCA RATON	FL		02/17/2023	8.990	359,803	12,593	460,000
P5230229180	KINNELON	NJ		01/26/2023	9.125	543,419	19,020	690,000
P5230229188	SAN JOSE	CA		03/15/2023	7.990	390,000	17,718	1,300,000
P5230229194	SAN TAN VALLEY	AZ		03/09/2023	8.500	408,000	(10,025)	480,000
P5230229196	HIGHLAND PARK	IL		03/08/2023	8.250	199,200	8,964	270,000
P5230229198	DIAMOND BAR	CA		03/08/2023	8.500	360,000	7,200	880,000
P5230229206	BRUNSWICK	GA		03/14/2023	9.875	708,750	31,022	945,000
P5230229219	PALO ALTO	CA		03/15/2023	7.990	365,000	13,005	1,125,000
P5230229230	NORTH BRUNSWICK	NJ		04/11/2023	7.990	272,000	9,865	340,000
P5230229233	MYRTLE BEACH	SC		03/17/2023	8.625	155,108	1,554	200,000
P5230229251	BURLINGTON	WI		03/16/2023	9.750	318,750	5,916	381,000
P5230229257	HAMMOND	LA		03/08/2023	9.750	325,125	2,445	435,000
P5230229291	NORTH AURORA	IL		03/03/2023	9.625	272,000	5,897	320,000
P5230229296	CLIFTON	NJ		01/10/2023	10.375	303,747	6,461	384,000
P5230229305	COLLEGEVILLE	PA		03/14/2023	9.125	240,000	3,403	300,000
P5230229323	POINCIANA	FL		03/03/2023	7.750	276,000	6,216	352,000
P5230229332	OLDSMAR	FL		03/11/2023	8.125	469,600	11,942	590,000
P5230229351	BRASELTON	GA		03/03/2023	9.750	424,150	11,405	500,000
P5230229373	FORT WORTH	TX		02/28/2023	8.125	209,863	8,485	340,000
P5230229389	IRVING	TX		03/22/2023	9.625	187,500	9,375	375,000
P5230229401	BURIEN	WA		04/20/2023	8.875	736,387	31,753	923,000
P5230229410	HEBER CITY	UT		03/14/2023	7.625	1,606,800	72,306	3,500,000
P5230229425	LITHONIA	GA		04/29/2023	9.500	79,161	3,714	132,000
P5230229447	SAN ANTONIO	TX		03/31/2023	8.750	327,062	10,361	385,000
P5230229448	ATLANTA	GA		03/31/2023	7.990	211,108	11,702	325,000
P5230229463	LAKE ELSINORE	CA		02/23/2023	7.500	440,673	17,076	630,000
P5230229464	MIAMI	FL		02/28/2023	9.375	553,220	11,302	640,000
P5230229474	IRVINE	CA		03/01/2023	7.625	850,000	38,250	2,900,000
P5230229477	MECHANICSVILLE	VA		03/09/2023	7.990	124,000	5,580	373,000
P5230229483	FORT WORTH	TX		03/03/2023	7.990	267,832	4,133	339,000
P5230229486	ENGLEWOOD	FL		03/06/2023	8.000	175,000	6,200	277,000
P5230229516	SARASOTA	FL		04/25/2023	8.750	559,590	24,527	660,000
P5230229522	LAS VEGAS	NV		03/16/2023	9.500	1,035,000	20,700	1,155,000
P5230229530	MESA	AZ		03/06/2023	8.000	304,000	7,542	380,000
P5230229536	CORPUS CHRISTI	TX		03/07/2023	8.500	200,800	1,090	260,000
P5230229550	MEMPHIS	TN		03/20/2023	8.250	1,040,000	20,800	1,330,000

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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
P5230229555	PROSPER	TX		04/03/2023	10.125	577,500	23,348	800,000
P5230229598	CHICAGO	IL		03/24/2023	9.375	562,000	9,133	750,000
P5230229649	LITTLE TORCH KEY	FL		04/06/2023	8.375	818,405	32,065	1,025,000
P5230229655	CRYSTAL BEACH	TX		03/03/2023	7.990	875,000	29,908	1,250,000
P5230229670	ORANGE BEACH	AL		03/31/2023	8.250	554,646	24,959	760,000
P5230229692	HENDERSON	NV		03/07/2023	7.990	237,450	3,664	475,000
P5230229699	KNOXVILLE	TN		03/17/2023	9.500	167,300	8,159	239,000
P5230229700	CASA GRANDE	AZ		03/06/2023	7.875	307,500	10,126	410,000
P5230229717	BALTIMORE	MD		03/20/2023	9.500	105,000	2,100	140,000
P5230229722	MADISON	GA		03/17/2023	8.250	999,362	19,987	1,250,000
P5230229729	AUSTELL	GA		03/17/2023	8.990	212,384	6,902	259,000
P5230229741	GARDEN VALLEY	ID		03/15/2023	8.125	721,600	22,110	910,000
P5230229767	ALBUQUERQUE	NM		03/14/2023	9.250	168,263	3,365	240,500
P5230229768	DENHAM SPRINGS	LA		03/31/2023	8.250	130,000	5,772	205,000
P5230229780	BRONX	NY		02/28/2023	8.375	399,751	17,661	960,000
P5230229788	PORT SAINT JOE	FL		03/16/2023	8.250	1,000,000	20,000	1,740,000
P5230229823	LITTLE RIVER	SC		03/20/2023	7.990	197,505	(1,396)	445,000
P5230229826	KEY WEST	FL		04/13/2023	7.750	612,000	24,743	985,000
P5230229855	HIALEAH	FL		04/14/2023	9.125	275,200	2,769	344,000
P5230229859	CEDAR LAKE	IN		03/31/2023	9.125	394,990	14,820	470,000
P5230229867	FORT WORTH	TX		03/24/2023	8.500	294,762	4,548	348,000
P5230229878	HOUSTON	TX		03/10/2023	9.625	98,000	4,657	140,000
P5230229909	LOS ANGELES	CA		03/15/2023	8.375	245,000	11,025	690,000
P5230229978	SAN ANTONIO	TX		04/07/2023	8.625	132,650	2,378	195,250
P5230229998	CLAYTON	NC		03/09/2023	8.375	131,000	1,530	190,000
P5230230006	ROSEMARY BEACH	FL		03/27/2023	8.990	725,000	10,418	945,000
P5230330089	DECATUR	GA		03/27/2023	8.500	268,337	10,572	349,000
P5230330098	HOOVER	AL		03/23/2023	9.375	1,159,664	30,441	1,365,000
P5230330101	POTTSTOWN	PA		03/08/2023	9.250	518,500	17,510	615,000
P5230330114	HOMESTEAD	FL		03/30/2023	8.375	199,376	9,594	290,000
P5230330115	DEERFIELD BEACH	FL		03/27/2023	7.990	455,693	5,409	570,000
P5230330121	INDEPENDENCE	OH		03/27/2023	8.500	275,833	12,189	345,000
P5230330134	VENICE	FL		03/08/2023	9.750	500,400	16,798	556,000
P5230330153	CORONA	CA		03/22/2023	8.125	209,950	8,140	407,000
P5230330169	ALLEN	TX		03/06/2023	7.990	283,000	3,897	479,000
P5230330193	HOUSTON	TX		04/14/2023	7.875	697,020	25,574	930,000
P5230330201	SAN ANTONIO	TX		03/31/2023	8.375	259,439	11,675	325,000
P5230330212	HENRICO	VA		03/15/2023	8.250	174,000	8,268	262,000
P5230330217	THOUSAND PALMS	CA		02/18/2023	8.490	207,874	10,138	320,000
P5230330222	PEMBROKE PINES	FL		04/05/2023	8.875	448,000	5,331	612,000
P5230330270	UNION	KY		04/04/2023	8.990	248,000	9,771	310,000
P5230330301	SCOTCH PLAINS	NJ		03/16/2023	8.875	1,551,130	33,970	1,940,000
P5230330335	HOUSTON	TX		03/29/2023	9.750	335,593	7,762	399,000
P5230330352	LEHIGH ACRES	FL		03/22/2023	9.500	280,362	4,735	335,000
P5230330376	SNELLVILLE	GA		04/27/2023	8.250	465,203	19,004	665,000
P5230330409	BONITA SPRINGS	FL		04/27/2023	9.125	176,500	3,530	265,000
P5230330413	MACON	GA		04/13/2023	9.875	248,625	11,188	294,000
P5230330415	MISSOURI CITY	TX		03/23/2023	7.875	728,498	24,456	915,000
P5230330434	WESTWOOD	MA		04/14/2023	7.750	1,472,000	28,557	1,842,000
P5230330445	NORTH JUDSON	IN		04/10/2023	10.125	179,250	7,729	239,000
P5230330460	HUMBLE	TX		03/14/2023	8.125	373,915	7,490	443,000
P5230330462	POWDER SPGS	GA		04/06/2023	8.500	300,000	7,695	376,000
P5230330466	NEW MILFORD	CT		04/14/2023	8.375	252,000	2,361	315,000
P5230330497	CORINTH	TX		03/30/2023	8.500	526,681	19,435	623,000
P5230330510	NEWBURG	PA		04/10/2023	7.500	500,000	22,500	849,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P5230330530	TUCSON	AZ		04/03/2023	7.750	1,412,000	45,876	1,825,000
P5230330533	LAS VEGAS	NV		03/18/2023	7.500	385,963	13,679	515,000
P5230330553	LAS VEGAS	NV		04/06/2023	8.375	332,000	4,356	415,000
P5230330563	PUEBLO WEST	CO		04/07/2023	10.375	552,500	16,918	650,000
P5230330581	SPRING	TX		04/03/2023	7.875	139,750	2,795	215,000
P5230330594	LONGBOAT KEY	FL		04/24/2023	8.250	899,426	28,638	1,225,000
P5230330610	INDIANAPOLIS	IN		03/31/2023	9.375	393,227	9,021	445,000
P5230330613	MIRAMAR	FL		03/29/2023	8.750	502,061	16,628	600,000
P5230330614	EL PASO	TX		04/06/2023	7.875	367,100	13,763	465,000
P5230330619	KISSIMMEE	FL		04/21/2023	7.875	307,788	10,003	446,000
P5230330644	KATY	TX		03/22/2023	7.750	132,500	6,625	260,000
P5230330656	LAUDERDALE LAKES	FL		03/31/2023	8.125	127,915	3,836	172,000
P5230330659	DALLAS	TX		04/25/2023	8.500	1,012,000	25,927	1,265,000
P5230330663	TOMBALL	TX		03/22/2023	8.250	408,000	17,605	510,000
P5230330665	HUMBLE	TX		04/10/2023	9.250	168,750	5,348	235,000
P5230330709	MIAMI	FL		04/27/2023	8.250	781,501	25,117	945,000
P5230330721	BATON ROUGE	LA		04/13/2023	7.750	164,000	4,202	206,000
P5230330727	JACKSONVILLE	FL		03/21/2023	7.990	235,000	4,700	480,000
P5230330732	TALLAHASSEE	FL		03/20/2023	8.750	123,750	6,320	165,000
P5230330733	PALM HARBOR	FL		04/17/2023	9.990	1,048,500	34,066	1,165,000
P5230330737	PARSONFIELD	ME		04/03/2023	8.250	150,000	6,750	312,000
P5230330748	DANBURY	CT		04/21/2023	8.375	177,390	2,185	335,000
P5230330766	WOODSTOCK	GA		03/31/2023	9.250	344,072	7,095	405,000
P5230330773	MIAMI	FL		04/26/2023	8.500	1,380,000	39,661	1,749,000
P5230330787	CAMDENTON	MO		04/14/2023	7.990	334,975	13,188	435,000
P5230330791	PENDLETON	IN		04/14/2023	8.625	279,920	9,271	355,000
P5230330794	PHOENIX	AZ		04/10/2023	8.500	100,001	2,000	320,000
P5230330818	MIAMI	FL		05/02/2023	9.625	535,500	24,098	630,000
P5230330820	MANASSAS PARK	VA		03/24/2023	8.750	258,851	11,648	406,000
P5230330836	KEIZER	OR		04/06/2023	7.500	306,750	4,408	409,000
P5230330848	PRESCOTT VALLEY	AZ		04/07/2023	8.375	360,000	15,606	450,000
P5230330882	CUMMING	GA		04/13/2023	10.250	506,250	21,845	685,000
P5230330889	HAMPTON	VA		03/23/2023	8.750	116,933	5,627	195,000
P5230330892	SPOKANE VALLEY	WA		03/29/2023	9.750	481,275	17,461	535,000
P5230330901	YORK	PA		03/30/2023	8.625	83,950	787	112,000
P5230330915	GULF BREEZE	FL		03/29/2023	9.500	350,737	11,395	431,000
P5230330920	SWEETWATER	FL		03/31/2023	8.625	544,000	18,034	680,000
P5230330926	LOS ANGELES	CA		03/22/2023	9.625	622,500	11,280	830,000
P5230330967	ATLANTA	GA		04/14/2023	9.250	133,181	2,413	225,000
P5230330969	NORTH MYRTLE BEACH	SC		05/01/2023	7.990	530,000	9,604	840,000
P5230330997	BALTIMORE	MD		03/30/2023	7.990	100,682	2,014	155,000
P5230331000	DALLAS	TX		04/18/2023	9.250	189,000	9,095	273,000
P5230331010	SCOTTSDALE	AZ		03/31/2023	7.990	1,198,444	15,760	1,600,000
P5230331021	OCEAN CITY	MD		04/03/2023	8.990	138,750	2,518	202,000
P5230331026	HAINES CITY	FL		04/04/2023	8.750	87,894	4,395	172,000
P5230331059	TAMARAC	FL		04/20/2023	9.250	100,000	2,000	125,000
P5230331068	SEVIERVILLE	TN		04/28/2023	8.750	749,569	13,605	1,796,000
P5230331094	TAVERNIER	FL		03/31/2023	8.125	1,538,993	66,408	1,950,000
P5230331098	LEANDER	TX		04/10/2023	7.625	189,500	5,105	407,000
P5230331114	VILLAGE OF LAKEWOOD	IL		05/04/2023	9.750	440,000	12,197	565,000
P5230331116	KNOXVILLE	TN		04/18/2023	8.125	133,000	7,980	300,000
P5230331124	SARASOTA	FL		04/19/2023	8.990	125,000	2,113	235,000
P5230331127	BLOOMINGTON	IN		04/19/2023	7.990	187,874	939	250,000
P5230331191	PORT SAINT LUCIE	FL		04/21/2023	7.990	288,000	(1,613)	320,000
P5230331194	HOLLYWOOD	FL		04/03/2023	8.990	431,764	19,429	540,000

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P5230331248	SURFSIDE	FL		04/28/2023	7.875	599,587	21,004	750,000
P5230331253	PINETOP	AZ		04/13/2023	8.375	760,000	31,844	975,000
P5230331261	VALLEJO	CA		04/12/2023	8.250	150,001	3,000	570,000
P5230331286	PERRIS	CA		02/27/2023	8.250	331,289	19,877	515,000
P5230331298	CYPRESS	TX		04/26/2023	7.990	622,104	25,289	780,000
P5230331312	CELEBRATION	FL		04/20/2023	9.625	463,200	13,132	582,000
P5230331317	MIAMI	FL		04/18/2023	8.990	715,500	20,141	800,000
P5230331319	CHESTER	NJ		05/03/2023	9.250	675,000	29,126	975,000
P5230331346	WAXHAW	NC		04/14/2023	9.875	705,000	29,540	940,000
P5230331357	WESLEY CHAPEL	FL		04/17/2023	7.625	240,000	10,404	605,000
P5230331358	CHESTERFIELD	VA		04/19/2023	8.875	559,678	18,665	715,000
P5230331383	NEW SMYRNA BEACH	FL		05/05/2023	7.750	186,000	3,376	322,000
P5230331386	NORTH PORT	FL		04/21/2023	8.500	195,881	8,207	280,000
P5230331423	SAINT LOUIS	MO		04/05/2023	9.125	96,000	4,262	125,000
P5230331444	NAMPA	ID		04/21/2023	7.125	439,568	8,528	550,000
P5230331468	CEDAR CREEK	TX		03/23/2023	8.250	549,078	8,593	687,000
P5230331473	MIAMI	FL		03/17/2023	9.500	389,808	17,140	512,000
P5230331481	MCCORDSVILLE	IN		03/24/2023	7.750	398,853	5,743	525,000
P5230331500	LONGWOOD	FL		03/15/2023	7.625	329,761	12,168	417,000
P5230331512	CINNAMINSON	NJ		04/07/2023	8.875	228,750	4,438	305,000
P5230331525	BUSHNELL	FL		04/06/2023	7.875	397,226	14,411	540,000
P5230331550	WINSTON SALEM	NC		04/28/2023	10.250	341,857	10,758	381,000
P5230331559	CARROLLTON	TX		04/27/2023	7.625	338,155	8,251	455,000
P5230331567	PANAMA CITY BEACH	FL		04/20/2023	8.625	355,790	15,423	445,000
P5230331572	EADS	TN		04/10/2023	9.250	712,500	26,291	950,000
P5230331601	SLIDELL	LA		04/28/2023	9.875	283,871	8,403	365,000
P5230331604	HIGHLAND	IL		05/12/2023	9.375	189,600	8,532	240,000
P5230331633	CARY	NC		03/29/2023	8.500	179,666	7,977	235,000
P5230331672	CONWAY	SC		04/21/2023	8.250	239,847	3,802	303,500
P5230331683	PIGEON	MI		05/04/2023	8.375	172,000	5,091	221,000
P5230331687	JOHNSON CITY	TX		04/26/2023	7.875	387,733	11,717	490,000
P5230331689	JACKSONVILLE BEACH	FL		04/26/2023	9.875	539,755	21,374	610,000
P5230331710	PROVO	UT		04/18/2023	7.875	639,560	18,407	820,000
P5230331766	EAST STROUDSBURG	PA		04/06/2023	8.625	252,000	9,979	317,000
P5230331791	SARASOTA	FL		04/28/2023	8.875	149,916	7,218	313,000
P5230431830	BETHEL	CT		04/28/2023	7.125	266,653	11,559	460,000
P5230431850	CATONSVILLE	MD		04/14/2023	9.250	633,250	21,119	745,000
P5230431868	BULLHEAD CITY	AZ		04/25/2023	7.990	188,565	3,460	228,000
P5230431875	MUSTANG	OK		04/24/2023	9.250	174,160	4,502	205,000
P5230431898	BOCA RATON	FL		04/21/2023	9.500	584,000	16,440	730,000
P5230431917	HOUSTON	TX		03/23/2023	8.500	492,701	2,882	582,000
P5230431922	TUCSON	AZ		05/09/2023	7.990	200,000	5,670	271,500
P5230431931	BATON ROUGE	LA		04/20/2023	9.375	676,000	29,305	845,000
P5230431933	SAN DIEGO	CA		05/09/2023	8.125	200,000	4,000	700,000
P5230431944	NAPERVILLE	IL		04/19/2023	8.125	444,800	16,778	556,000
P5230431957	ORLANDO	FL		05/03/2023	7.375	330,000	12,035	596,000
P5230432012	CHANDLER	AZ		05/02/2023	8.250	574,600	26,610	884,000
P5230432048	DAVENPORT	FL		04/28/2023	6.990	209,828	1,752	365,000
P5230432050	DAVENPORT	FL		04/21/2023	8.125	212,390	3,999	360,000
P5230432059	PALM HARBOR	FL		04/14/2023	7.875	175,200	(618)	219,000
P5230432060	SURPRISE	AZ		05/04/2023	7.375	219,900	4,035	415,000
P5230432065	SAINT AUGUSTINE	FL		04/28/2023	8.500	722,666	26,811	902,000
P5230432100	OZONE PARK	NY		01/27/2023	10.250	402,000	16,080	815,000
P5230432102	RIPON	CA		08/17/2022	7.625	237,339	9,992	527,000
P5230432109	MANTECA	CA		05/04/2023	7.750	416,000	7,634	640,000

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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
P5230432113	PHILADELPHIA	PA		02/22/2023	8.500	203,752	7,814	255,000
P5230432127	PITMAN	NJ		07/01/2022	7.500	263,781	6,489	335,000
P5230432168	CARTERSVILLE	GA		04/28/2023	8.500	215,070	8,786	275,000
P5230432180	STERLING	VA		04/28/2023	8.750	470,921	8,053	590,000
P5230432194	HAINES CITY	FL		04/28/2023	8.125	398,939	(5,146)	530,000
P5230432199	ST. GEORGE	UT		05/11/2023	7.500	864,000	23,414	1,100,000
P5230432215	ORLANDO	FL		05/02/2023	7.375	175,000	3,211	350,000
P5230432222	ALBUQUERQUE	NM		05/05/2023	7.990	167,750	3,355	305,000
P5230432261	MARY ESTHER	FL		05/05/2023	8.375	144,000	2,642	191,000
P5230432298	PEMBROKE PINES	FL		04/19/2023	8.125	254,833	12,321	400,000
P5230432309	MCDONOUGH	GA		05/16/2023	7.375	240,000	8,700	541,000
P5230432381	COLUMBIA	MD		05/04/2023	9.250	510,000	9,996	620,000
P5230432396	LOS ANGELES	CA		04/24/2023	7.490	399,703	17,327	1,380,000
P5230432406	CHANNELVIEW	TX		04/26/2023	9.750	203,905	2,849	240,000
P5230432410	MIAMI	FL		05/09/2023	7.990	360,000	14,706	450,000
P5230432417	LAGUNA BEACH	CA		04/05/2023	7.625	1,010,000	43,784	10,700,000
P5230432419	EAGLE PASS	TX		04/10/2023	8.250	212,000	9,190	270,000
P5230432429	LAS VEGAS	NV		04/07/2023	8.375	256,000	5,338	324,000
P5230432431	MAUMEE	OH		04/10/2023	7.875	330,563	12,469	436,000
P5230432435	CAPE CORAL	FL		03/31/2023	8.625	224,867	10,980	480,000
P5230432437	PAWLEYS ISLAND	SC		04/04/2023	8.250	358,465	7,169	542,000
P5230432443	PACIFIC CITY	OR		04/07/2023	7.750	641,070	22,181	850,000
P5230432478	ROCKTON	IL		05/04/2023	7.500	225,000	6,098	300,000
P5230432579	ROLLING HILLS EST	CA		04/24/2023	7.875	1,770,000	76,730	2,950,000
P5230432584	MILLINGTON	MI		05/09/2023	8.375	171,600	3,017	217,000
P5230432592	DINUBA	CA		05/15/2023	8.125	325,000	14,089	505,000
P5230432677	MIDLOTHIAN	TX		04/26/2023	7.875	196,500	8,518	290,000
P5230432786	COLUMBUS	GA		05/12/2023	9.375	105,000	2,100	141,000
P5230432823	MIAMI	FL		04/26/2023	7.375	598,744	7,532	780,000
P5230432922	SAN DIEGO	CA		04/26/2023	7.375	124,905	3,209	575,000
P5230432936	DALLAS	TX		05/03/2023	9.375	860,190	14,047	1,015,000
P5230432975	WINCHESTER	TN		11/16/2022	9.875	777,830	32,148	1,150,000
P5230432986	SAN ANGELO	TX		12/13/2022	9.750	214,367	8,860	345,000
P5230432988	NORTH SMITHFIELD	RI		12/12/2022	9.875	319,261	13,195	404,000
P5230432990	ONTARIO	CA		05/06/2023	8.250	372,690	7,018	601,000
P5230432995	WASHINGTON	DC		12/30/2022	9.875	538,703	22,265	700,000
P5230433136	TUCSON	AZ		05/18/2023	8.250	161,000	3,220	390,000
P5230433162	EL CAJON	CA		04/03/2023	8.375	599,627	24,771	1,060,000
P5230433246	LOXAHATCHEE	FL		05/03/2023	8.750	416,250	15,609	555,000
P5230433253	SCOTTSDALE	AZ		05/09/2023	8.500	438,900	16,485	635,000
P5230433287	WHITEHALL	NY		05/16/2023	8.375	135,850	7,820	209,000
P5230433339	AVENTURA	FL		04/27/2023	7.875	404,721	17,480	875,000
P5230433341	BOYNTON BEACH	FL		05/05/2023	8.000	329,600	(2,864)	412,000
P5230433408	CRESTVIEW	FL		04/03/2023	8.500	233,858	8,491	390,000
P5230433412	SODDY DAISY	TN		04/11/2023	9.250	226,183	8,213	288,000
P5230433414	BUDA	TX		04/05/2023	8.750	149,914	6,193	390,000
P5230533721	BIRMINGHAM	AL		05/16/2023	7.875	318,750	14,344	435,000
P5230533866	WINTER HAVEN	FL		03/28/2023	8.125	242,681	(3,791)	270,000
P5230534733	KENDALL PARK	NJ		05/08/2023	8.875	500,000	22,500	930,000
P6230224462	NEWNAN	GA		03/30/2023	8.375	93,000	3,179	155,000
P6230224470	NEWNAN	GA		03/30/2023	8.375	106,200	5,223	177,500
P6230224473	OPELIKA	AL		03/28/2023	8.250	202,300	4,046	338,000
P6230324480	ANNVILLE	PA		05/03/2023	8.375	126,000	2,520	180,000
P6230324494	SAINT LOUIS	MO		04/27/2023	7.500	122,500	5,286	175,000
P6230424570	RIFLE	CO		05/12/2023	8.125	165,000	3,300	275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P6230424601	DALLAS	TX		05/15/2023	8.125	227,500	3,711	325,000
P6230524645	MAITLAND	FL		05/17/2023	7.375	200,000	8,638	355,000
R2004958939	DALLAS	GA	R	03/22/2023	4.150	273,426		307,220
R2004958943	FATE	TX	R	03/24/2023	3.880	310,426		348,793
R2004958944	POINCIANA	FL	R	03/28/2023	3.910	318,599		357,976
R2004958945	KISSIMMEE	FL	R	03/28/2023	3.910	291,112		327,092
R2004958947	MOUNT DORA	FL	R	03/31/2023	3.910	311,028		349,470
R2004958949	WENDELL	NC	R	03/31/2023	4.090	335,041		376,450
R2004958950	HERNANDO	MS	R	03/30/2023	4.660	280,807		315,514
R2004958951	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958952	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958953	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958954	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958955	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004958956	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958957	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958958	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004958959	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958960	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004958961	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004958962	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958963	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958964	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958965	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958966	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004958967	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004958968	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958969	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004958970	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004958971	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958972	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958973	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004958974	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004958975	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958976	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958977	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004958978	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958979	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958980	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004958981	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958982	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958983	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004958984	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958985	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958986	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958987	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958988	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004958989	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958990	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958991	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958992	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004958993	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958994	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958995	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958996	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004958997	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958998	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004958999	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959000	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959001	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959002	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959003	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959004	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959005	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
R2004959006	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959007	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959008	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004959009	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959010	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959011	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959012	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959013	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959014	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004959015	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959016	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959017	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959018	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004959019	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959020	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959021	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959022	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959023	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004959024	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959025	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959026	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959027	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959028	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959029	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959030	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959031	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959032	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959033	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004959034	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959035	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959036	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959037	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959038	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959039	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004959040	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959041	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959042	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959043	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004959044	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959045	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959046	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959047	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959048	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959049	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959050	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959051	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959052	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004959055	MEMPHIS	TN	R	04/06/2023	4.660	256,927		288,682
R2004959059	MARICOPA	AZ	R	04/11/2023	4.100	266,933		299,925
R2004959060	BUCKEYE	AZ	R	04/11/2023	4.100	335,529		376,999
R2004959061	SURPRISE	AZ	R	04/11/2023	4.100	378,088		424,818
R2004959062	SURPRISE	AZ	R	04/11/2023	4.100	326,924		367,331
R2004959063	TUCSON	AZ	R	04/11/2023	4.100	341,992		384,261
R2004959064	MESA	AZ	R	04/11/2023	4.100	377,343		423,981
R2004959065	SURPRISE	AZ	R	04/11/2023	4.100	388,009		435,965
R2004959066	TUCSON	AZ	R	04/11/2023	4.100	398,806		448,097
R2004959067	GREEN COVE SPRINGS	FL	R	04/11/2023	4.100	278,693		313,138
R2004959068	GOODYEAR	AZ	R	04/11/2023	4.100	375,904		422,364
R2004959069	JACKSONVILLE	FL	R	04/11/2023	4.100	258,292		290,216
R2004959070	GILBERT	AZ	R	04/11/2023	4.100	399,672		449,069
R2004959071	JACKSONVILLE	FL	R	04/11/2023	4.100	255,335		286,894
R2004959072	JACKSONVILLE	FL	R	04/11/2023	4.100	311,141		349,596
R2004959073	MULBERRY	FL	R	04/11/2023	4.100	264,594		297,296
R2004959074	BROOKSVILLE	FL	R	04/11/2023	4.100	273,056		306,804
R2004959075	WINTER HAVEN	FL	R	04/11/2023	4.100	294,794		331,229

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
R2004959076	GILBERT	AZ	R	04/11/2023	4.100	433,200		486,742
R2004959077	RIVERVIEW	FL	R	04/11/2023	4.100	343,466		385,917
R2004959078	DALLAS	GA	R	04/11/2023	4.100	244,527		274,750
R2004959079	JACKSONVILLE	FL	R	04/11/2023	4.100	273,861		307,709
R2004959080	HAINES CITY	FL	R	04/11/2023	4.100	317,869		357,157
R2004959081	GOODYEAR	AZ	R	04/11/2023	4.100	367,798		413,256
R2004959082	CONCORD	NC	R	04/11/2023	4.100	255,146		286,681
R2004959083	CHARLOTTE	NC	R	04/11/2023	4.100	293,613		329,902
R2004959084	SURPRISE	AZ	R	04/11/2023	4.100	316,096		355,164
R2004959085	CHARLOTTE	NC	R	04/11/2023	4.100	289,577		325,368
R2004959086	SAHUARITA	AZ	R	04/11/2023	4.100	327,597		368,086
R2004959087	FORT MILL	SC	R	04/11/2023	4.100	356,151		400,170
R2004959089	KRUM	TX	R	04/11/2023	4.100	276,670		310,866
R2004959090	MESA	AZ	R	04/11/2023	4.100	454,113		510,240
R2004959091	SAN ANTONIO	TX	R	04/11/2023	4.100	229,538		257,908
R2004959092	SURPRISE	AZ	R	04/11/2023	4.100	318,628		358,009
R2004959093	HAINES CITY	FL	R	04/11/2023	4.100	296,339		332,965
R2004959094	FORT WORTH	TX	R	04/11/2023	4.100	303,401		340,901
R2004959095	SURPRISE	AZ	R	04/11/2023	4.100	442,566		497,266
R2004959097	KISSIMMEE	FL	R	04/11/2023	4.100	379,695		426,624
R2004959099	CONROE	TX	R	04/11/2023	4.100	252,350		283,540
R2004959100	SAN ANTONIO	TX	R	04/11/2023	4.100	253,197		284,491
R2004959101	JARRELL	TX	R	04/11/2023	4.100	229,412		257,767
R2004959102	SAN ANTONIO	TX	R	04/11/2023	4.100	289,145		324,882
R2004959103	LAKELAND	FL	R	04/11/2023	4.100	374,242		420,497
R2004959104	SAN ANTONIO	TX	R	04/11/2023	4.100	272,158		305,796
R2004959105	LEWISVILLE	TX	R	04/11/2023	4.100	324,985		365,151
R2004959107	SAN ANTONIO	TX	R	04/11/2023	4.100	239,457		269,052
R2004959108	FERRIS	TX	R	04/11/2023	4.100	285,560		320,854
R2004959109	CROSBY	TX	R	04/11/2023	4.100	269,806		303,152
R2004959110	WINDCREST	TX	R	04/11/2023	4.100	293,604		329,892
R2004959111	NEW BRAUNFELS	TX	R	04/11/2023	4.100	295,217		331,704
R2004959112	FORNEY	TX	R	04/11/2023	4.100	314,801		353,709
R2004959113	SAN ANTONIO	TX	R	04/11/2023	4.100	253,103		284,385
R2004959114	MIDDLEBURG	FL	R	04/11/2023	4.100	310,233		348,577
R2004959116	SAN ANTONIO	TX	R	04/11/2023	4.100	314,641		353,529
R2004959117	CROSBY	TX	R	04/11/2023	4.100	294,835		331,276
R2004959118	NEW BRAUNFELS	TX	R	04/11/2023	4.100	305,451		343,204
R2004959120	SAINT AUGUSTINE	FL	R	04/11/2023	4.100	286,539		321,954
R2004959121	ROSHARON	TX	R	04/11/2023	4.100	315,547		354,548
R2004959122	SAINT JOHNS	FL	R	04/11/2023	4.100	243,746		273,872
R2004959123	JACKSONVILLE	FL	R	04/11/2023	4.100	239,662		269,283
R2004959124	MIDLOTHIAN	TX	R	04/11/2023	4.100	366,517		411,817
R2004959127	DALLAS	TX	R	04/11/2023	4.100	419,716		471,591
R2004959128	DELTONA	FL	R	04/11/2023	4.100	302,780		340,202
R2004959129	FORT WORTH	TX	R	04/11/2023	4.100	266,461		299,395
R2004959130	DELTONA	FL	R	04/11/2023	4.100	274,830		308,797
R2004959131	LAND O LAKES	FL	R	04/11/2023	4.100	401,338		450,942
R2004959132	MONTGOMERY	TX	R	04/11/2023	4.100	222,935		250,489
R2004959134	SAN ANTONIO	TX	R	04/11/2023	4.100	349,119		392,269
R2004959135	SAN ANTONIO	TX	R	04/11/2023	4.100	263,122		295,642
R2004959136	LUTZ	FL	R	04/11/2023	4.100	335,765		377,264
R2004959137	SAN ANTONIO	TX	R	04/11/2023	4.100	220,339		247,572
R2004959138	BALL GROUND	GA	R	04/11/2023	4.100	315,632		354,642
R2004959139	SAN ANTONIO	TX	R	04/11/2023	4.100	210,832		236,890
R2004959140	HIRAM	GA	R	04/11/2023	4.100	280,917		315,637
R2004959141	SAN ANTONIO	TX	R	04/11/2023	4.100	343,258		385,684
R2004959142	SAN ANTONIO	TX	R	04/11/2023	4.100	246,172		276,597
R2004959144	MCDONOUGH	GA	R	04/11/2023	4.100	218,723		245,756
R2004959145	COVINGTON	GA	R	04/11/2023	4.100	268,576		301,771
R2004959146	COVINGTON	GA	R	04/11/2023	4.100	265,704		298,544
R2004959147	DOUGLASVILLE	GA	R	04/11/2023	4.100	268,153		301,296
R2004959148	DALLAS	GA	R	04/11/2023	4.100	280,726		315,423
R2004959149	CONYERS	GA	R	04/11/2023	4.100	314,405		353,264
R2004959151	COVINGTON	GA	R	04/11/2023	4.100	235,264		264,342

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
R2004959152	GILBERT	AZ	R	04/11/2023	4.100	459,066		515,804
R2004959153	ROCKMART	GA	R	04/11/2023	4.100	284,949		320,168
R2004959154	DALLAS	GA	R	04/11/2023	4.100	309,582		347,845
R2004959155	TEMPLE	GA	R	04/11/2023	4.100	252,348		283,537
R2004959156	COVINGTON	GA	R	04/11/2023	4.100	256,450		288,146
R2004959157	STOCKBRIDGE	GA	R	04/11/2023	4.100	318,164		357,488
R2004959158	ROCKMART	GA	R	04/11/2023	4.100	250,807		281,805
R2004959159	HIRAM	GA	R	04/11/2023	4.100	343,541		386,001
R2004959160	TEMPLE	GA	R	04/11/2023	4.100	295,578		332,110
R2004959161	MCDONOUGH	GA	R	04/11/2023	4.100	311,235		349,702
R2004959162	ADAIRSVILLE	GA	R	04/11/2023	4.100	263,840		296,450
R2004959163	FAYETTEVILLE	GA	R	04/11/2023	4.100	466,967		524,682
R2004959164	ROCKMART	GA	R	04/11/2023	4.100	238,456		267,928
R2004959165	MCDONOUGH	GA	R	04/11/2023	4.100	370,170		415,921
R2004959166	CARROLLTON	GA	R	04/11/2023	4.100	242,885		272,905
R2004959167	DALLAS	GA	R	04/11/2023	4.100	218,767		245,805
R2004959168	COVINGTON	GA	R	04/11/2023	4.100	361,342		406,003
R2004959170	GRIFFIN	GA	R	04/11/2023	4.100	226,623		254,633
R2004959173	DOUGLASVILLE	GA	R	04/11/2023	4.100	247,665		278,275
R2004959174	CARTERSVILLE	GA	R	04/11/2023	4.100	174,893		196,509
R2004959175	ORANGE PARK	FL	R	04/11/2023	4.100	264,004		296,634
R2004959177	CASTLE ROCK	CO	R	04/14/2023	3.750	562,777		635,584
R2004959180	LA VERGNE	TN	R	04/14/2023	4.150	316,767		355,918
R2004959181	BROOKSVILLE	FL	R	04/14/2023	3.940	292,231		328,349
R2004959182	DALLAS	NC	R	04/17/2023	4.120	268,082		301,216
R2004959187	MIDLAND	NC	R	04/25/2023	4.120	316,364		355,465
R2004959188	PALMETTO	FL	R	04/27/2023	4.160	337,751		379,496
R2004959189	CORDOVA	TN	R	05/02/2023	4.660	272,033		305,655
R2004959190	CLAYTON	NC	R	05/01/2023	4.090	280,302		314,946
R2004959191	LA VERGNE	TN	R	05/04/2023	4.150	370,954		416,802
R2004959192	KENNESAW	GA	R	05/05/2023	4.150	315,836		354,872
R2004959193	COLUMBUS	OH	R	05/12/2023	4.040	262,074		294,465
R2004959194	SOUTHAVEN	MS	R	05/15/2023	4.660	277,150		311,404
R2004959195	DENTON	TX	R	05/16/2023	3.880	315,375		354,354
R2004959196	YOUNGSVILLE	NC	R	05/16/2023	4.090	372,493		418,532
R2004959197	TAVARES	FL	R	05/17/2023	3.910	285,492		320,777
R2004959198	FORT WORTH	TX	R	05/17/2023	3.880	289,562		325,350
R2004959199	SOUTHAVEN	MS	R	05/17/2023	4.660	256,087		287,738
R2004959200	SANFORD	FL	R	05/18/2023	3.910	354,782		398,632
R2004959201	BARTLETT	TN	R	05/19/2023	4.660	323,331		363,293
R2004959202	PALMETTO	FL	R	05/19/2023	4.160	330,482		371,328
R2004959203	PALMETTO	FL	R	05/19/2023	4.160	322,714		362,600
R2004959204	BETHLEHEM	GA	R	05/24/2023	4.150	330,557		371,412
R2004959205	CORDOVA	TN	R	05/25/2023	4.660	191,672		215,362
R2004959206	PALMETTO	FL	R	05/26/2023	4.160	286,331		321,720
R2004959207	LEESBURG	FL	R	05/26/2023	3.910	307,926		345,984
R2004959208	PALMETTO	FL	R	05/30/2023	4.160	373,310		419,449
R2004959209	MEMPHIS	TN	R	06/01/2023	4.660	241,876		271,771
R2004959210	SUN CITY CENTER	FL	R	06/01/2023	3.940	268,695		301,904
R2004959211	PALMETTO	FL	R	05/31/2023	4.160	299,490		336,506
R2004959212	PALMETTO	FL	R	05/31/2023	4.160	300,236		337,344
R2004959213	PALMETTO	FL	R	05/31/2023	4.160	307,329		345,314
R2004959214	PALMETTO	FL	R	05/31/2023	4.160	307,329		345,314
R2004959215	PALMETTO	FL	R	05/31/2023	4.160	318,887		358,300
R2004959216	PALMETTO	FL	R	05/31/2023	4.160	318,455		357,815
R2004959217	PALMETTO	FL	R	05/31/2023	4.160	318,446		357,805
R2004959218	PALMETTO	FL	R	05/31/2023	4.160	331,448		372,413
R2004959219	PALMETTO	FL	R	05/31/2023	4.160	334,385		375,713
R2004959220	PALMETTO	FL	R	05/31/2023	4.160	334,385		375,713
R2004959221	PALMETTO	FL	R	05/31/2023	4.160	349,127		392,278
R2004959222	PALMETTO	FL	R	05/31/2023	4.160	365,867		411,087
R2004959223	PALMETTO	FL	R	05/31/2023	4.160	367,654		413,094
R2004959224	PALMETTO	FL	R	05/31/2023	4.160	372,879		418,965
R2004959225	CLAYTON	NC	R	06/01/2023	4.090	343,496		385,950
R2004959226	SOUTHAVEN	MS	R	06/02/2023	4.660	226,541		254,541

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
R2004959227	GOODYEAR	AZ	R	06/07/2023	3.670	373,688		419,874
R2004959228	LITCHFIELD PARK	AZ	R	06/07/2023	3.670	381,992		429,205
R2004959229	PHOENIX	AZ	R	06/07/2023	3.670	435,970		489,853
R2004959230	GLENDALE	AZ	R	06/07/2023	3.670	365,384		410,544
R2004959231	WADDELL	AZ	R	06/07/2023	3.670	373,688		419,874
R2004959232	GLENDALE	AZ	R	06/07/2023	3.670	394,449		443,201
R2004959233	PHOENIX	AZ	R	06/07/2023	3.670	456,730		513,180
R2004959234	PHOENIX	AZ	R	06/07/2023	3.670	444,274		499,184
R2004959235	GLENDALE	AZ	R	06/07/2023	3.670	323,863		363,891
R2004959236	GOODYEAR	AZ	R	06/07/2023	3.670	427,665		480,523
R2004959237	GOODYEAR	AZ	R	06/07/2023	3.670	398,601		447,866
R2004959238	GOODYEAR	AZ	R	06/07/2023	3.670	352,928		396,548
R2004959239	SURPRISE	AZ	R	06/07/2023	3.670	365,384		410,544
R2004959240	SURPRISE	AZ	R	06/07/2023	3.670	394,449		443,201
R2004959241	GOODYEAR	AZ	R	06/07/2023	3.670	348,776		391,883
R2004959242	SURPRISE	AZ	R	06/07/2023	3.670	415,209		466,527
R2004959243	SURPRISE	AZ	R	06/07/2023	3.670	365,384		410,544
R2004959244	TOLLESON	AZ	R	06/07/2023	3.670	419,361		471,192
R2004959245	WADDELL	AZ	R	06/07/2023	3.670	386,144		433,870
R2004959246	VALRICO	FL	R	06/07/2023	3.670	311,407		349,895
R2004959247	LUTZ	FL	R	06/07/2023	3.670	307,255		345,230
R2004959248	LUTZ	FL	R	06/07/2023	3.670	286,494		321,904
R2004959249	APOPKA	FL	R	06/07/2023	3.670	278,190		312,573
R2004959250	LAKE MARY	FL	R	06/07/2023	3.670	313,898		352,694
R2004959251	OCOEE	FL	R	06/07/2023	3.670	348,776		391,883
R2004959252	VALRICO	FL	R	06/07/2023	3.670	290,646		326,569
R2004959253	ODESSA	FL	R	06/07/2023	3.670	415,209		466,527
R2004959254	APOPKA	FL	R	06/07/2023	3.670	373,688		419,874
R2004959255	LAKE MARY	FL	R	06/07/2023	3.670	336,319		377,887
R2004959256	WESLEY CHAPEL	FL	R	06/07/2023	3.670	403,434		453,296
R2004959257	ODESSA	FL	R	06/07/2023	3.670	307,255		345,230
R2004959258	TRINITY	FL	R	06/07/2023	3.670	298,951		335,900
R2004959259	RIVERVIEW	FL	R	06/07/2023	3.670	298,951		335,900
R2004959260	TRINITY	FL	R	06/07/2023	3.670	311,407		349,895
R2004959261	ORLANDO	FL	R	06/07/2023	3.670	365,384		410,544
R2004959262	BRANDON	FL	R	06/07/2023	3.670	332,167		373,222
R2004959263	BRANDON	FL	R	06/07/2023	3.670	290,646		326,569
R2004959264	ORLANDO	FL	R	06/07/2023	3.670	307,255		345,230
R2004959265	LAND O LAKES	FL	R	06/07/2023	3.670	319,711		359,226
R2004959266	TAMPA	FL	R	06/07/2023	3.670	381,992		429,205
R2004959267	OVIEDO	FL	R	06/07/2023	3.670	290,646		326,569
R2004959268	SANFORD	FL	R	06/07/2023	3.670	311,407		349,895
R2004959269	SORRENTO	FL	R	06/07/2023	3.670	303,103		340,565
R2004959270	ORLANDO	FL	R	06/07/2023	3.670	435,970		489,853
R2004959271	APOPKA	FL	R	06/07/2023	3.670	319,711		359,226
R2004959272	ORLANDO	FL	R	06/07/2023	3.670	440,122		494,519
R2004959273	ORLANDO	FL	R	06/07/2023	3.670	315,559		354,561
R2004959274	APOPKA	FL	R	06/07/2023	3.670	336,319		377,887
R2004959275	OCOEE	FL	R	06/07/2023	3.670	303,103		340,565
R2004959276	WESLEY CHAPEL	FL	R	06/07/2023	3.670	282,342		317,238
R2004959277	OVIEDO	FL	R	06/07/2023	3.670	319,711		359,226
R2004959278	APOLLO BEACH	FL	R	06/07/2023	3.670	332,167		373,222
R2004959279	LUTZ	FL	R	06/07/2023	3.670	294,798		331,234
R2004959280	APOPKA	FL	R	06/07/2023	3.670	322,380		362,225
R2004959281	WESLEY CHAPEL	FL	R	06/07/2023	3.670	294,798		331,234
R2004959282	TAMPA	FL	R	06/07/2023	3.670	357,080		401,213
R2004959283	ORLANDO	FL	R	06/07/2023	3.670	348,776		391,883
R2004959284	APOPKA	FL	R	06/07/2023	3.670	257,430		289,247
R2004959285	LAKE MARY	FL	R	06/07/2023	3.670	311,407		349,895
R2004959286	SANFORD	FL	R	06/07/2023	3.670	280,681		315,372
R2004959287	LAND O LAKES	FL	R	06/07/2023	3.670	257,430		289,247
R2004959288	LAKE MARY	FL	R	06/07/2023	3.670	340,471		382,552
R2004959289	ORLANDO	FL	R	06/07/2023	3.670	348,776		391,883
R2004959290	WINTER HAVEN	FL	R	06/07/2023	3.670	276,529		310,707
R2004959291	ORLANDO	FL	R	06/07/2023	3.670	332,167		373,222

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
R2004959292	ORLANDO	FL	R	06/07/2023	3.670	336,319		377,887
R2004959293	ORLANDO	FL	R	06/07/2023	3.670	298,951		335,900
R2004959294	WESTFIELD	IN	R	06/07/2023	3.670	282,342		317,238
R2004959295	OLIVE BRANCH	MS	R	06/07/2023	3.670	249,125		279,916
R2004959296	OLIVE BRANCH	MS	R	06/07/2023	3.670	261,582		293,912
R2004959297	OLIVE BRANCH	MS	R	06/07/2023	3.670	220,061		247,259
R2004959298	OLIVE BRANCH	MS	R	06/07/2023	3.670	239,460		269,057
R2004959299	OLIVE BRANCH	MS	R	06/07/2023	3.670	257,430		289,247
R2004959300	OLIVE BRANCH	MS	R	06/07/2023	3.670	249,125		279,916
R2004959301	SOUTHAVEN	MS	R	06/07/2023	3.670	203,452		228,598
R2004959302	OLIVE BRANCH	MS	R	06/07/2023	3.670	244,973		275,251
R2004959303	OLIVE BRANCH	MS	R	06/07/2023	3.670	232,517		261,255
R2004959304	CHARLOTTE	NC	R	06/07/2023	3.670	328,015		368,556
R2004959305	CHARLOTTE	NC	R	06/07/2023	3.670	373,688		419,874
R2004959306	OAKLAND	TN	R	06/07/2023	3.670	244,973		275,251
R2004959307	CORDOVA	TN	R	06/07/2023	3.670	232,517		261,255
R2004959308	NASHVILLE	TN	R	06/07/2023	3.670	435,970		489,853
R2004959309	OAKLAND	TN	R	06/07/2023	3.670	319,711		359,226
R2004959310	OAKLAND	TN	R	06/07/2023	3.670	269,886		303,243
R2004959311	CORDOVA	TN	R	06/07/2023	3.670	273,173		306,936
R2004959312	SPRING	TX	R	06/07/2023	3.670	280,681		315,372
R2004959313	CEDAR HILL	TX	R	06/07/2023	3.670	280,681		315,372
R2004959314	HUMBLE	TX	R	06/07/2023	3.670	282,342		317,238
R2004959315	HOUSTON	TX	R	06/07/2023	3.670	228,365		256,590
R2004959316	SPRING	TX	R	06/07/2023	3.670	244,973		275,251
R2004959317	LEAGUE CITY	TX	R	06/07/2023	3.670	298,951		335,900
R2004959318	LEAGUE CITY	TX	R	06/07/2023	3.670	294,798		331,234
R2004959319	FORNEY	TX	R	06/07/2023	3.670	294,695		331,118
R2004959320	KINGWOOD	TX	R	06/07/2023	3.670	240,821		270,586
R2004959321	SPRING	TX	R	06/07/2023	3.670	220,061		247,259
R2004959322	PALMETTO	FL	R	06/09/2023	4.160	344,110		386,640
R2004959323	PALMETTO	FL	R	06/09/2023	4.160	303,113		340,576
R2004959324	FORT WORTH	TX	R	06/12/2023	3.880	295,309		331,808
P2009025439	PANAMA CITY	FL		02/24/2023	8.500	242,454	11,121	380,000
P2009025595	RICHMOND	CA		05/08/2023	8.500	300,000	12,936	600,000
P2009025620	CHICAGO	IL		05/03/2023	8.750	280,000	12,600	587,000
P2009025670	KUNKLETOWN	PA		05/05/2023	9.125	263,920	11,876	330,000
P2009025678	SPARKS	NV		05/04/2023	8.375	240,000	10,519	390,000
P2009025684	INDIO	CA		05/11/2023	7.250	232,000	4,640	500,225
P2009025697	SUGAR HILL	GA		05/03/2023	9.500	397,500	16,484	545,000
P2009025702	MIDVALE	UT		04/26/2023	9.250	351,818	15,251	440,000
P2009025703	CHICAGO	IL		05/11/2023	9.125	225,580	3,011	310,000
P2009025704	STONE MOUNTAIN	GA		05/08/2023	8.375	290,500	9,325	415,000
P2009025711	SADDLE BROOK	NJ		05/11/2023	9.250	424,000	18,380	530,000
P2009025719	LOS ANGELES	CA		05/10/2023	7.125	250,000	7,868	1,070,000
P2009025741	WHITE HOUSE	TN		05/03/2023	9.625	252,750	11,078	340,000
P2009025744	BALTIMORE	MD		05/09/2023	9.375	216,000	9,467	270,000
P2009025746	AVENEL	NJ		05/10/2023	8.875	180,000	8,100	350,000
P2009025750	HYATTSVILLE	MD		05/15/2023	9.375	352,000	15,428	440,000
P2009025755	FORT WORTH	TX		05/08/2023	7.125	215,000	6,235	334,000
P2009025756	JACKSONVILLE	FL		05/05/2023	7.990	256,000	9,620	323,000
P2009025789	GLENDALE	AZ		05/12/2023	9.250	210,000	9,450	304,000
P2009025802	KINGSPORT	TN		05/02/2023	8.500	259,000	11,655	370,000
P2009025826	SWEDESBORO	NJ		04/24/2023	10.250	329,862	14,844	550,000
P4230228786	SMITHVILLE	TN		03/01/2023	9.750	250,383	10,859	410,000
P4230330295	SAINT CHARLES	IL		05/22/2023	9.375	201,500	(1,971)	310,000
P4230330347	HIALEAH	FL		04/26/2023	7.750	279,802	(1,505)	410,000
P4230330467	NAPLES	FL		03/30/2023	8.500	1,127,317	12,682	1,450,000
P4230330561	SUTHERLAND SPRINGS	TX		05/12/2023	7.875	135,000	2,649	242,000
P4230331079	PILOT POINT	TX		04/19/2023	7.250	239,675	(3,387)	307,000

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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
P4230331220	MOUNT PLEASANT	TN		04/28/2023	7.625	151,890	(437)	190,000
P4230331603	MONTGOMERY	TX		05/26/2023	7.750	308,000	3,080	415,000
P4230331693	LEESBURG	VA		05/09/2023	7.125	612,500	13,549	875,000
P4230331768	CRESTON	OH		05/18/2023	7.375	188,000	1,570	255,000
P4230432098	CHICAGO	IL		05/23/2023	7.990	154,000	3,080	265,000
P4230432201	WILLIAMSBURG	VA		05/08/2023	7.625	140,625	5,309	216,000
P4230432225	CASTLE ROCK	WA		05/18/2023	7.375	480,000	8,208	608,000
P4230432364	ORANGE CITY	FL		06/02/2023	9.875	245,650	3,739	289,000
P4230432389	BLUE RIDGE	GA		05/19/2023	7.990	487,500	9,750	1,200,000
P4230432599	CLARKSVILLE	TN		05/16/2023	7.990	192,500	8,197	300,000
P4230432628	HOMESTEAD	FL		05/19/2023	7.990	760,750	18,113	900,000
P4230432642	PARK FOREST	IL		05/12/2023	8.750	98,200	1,964	124,000
P4230432845	KISSIMMEE	FL		05/26/2023	7.625	1,000,000	12,580	1,740,000
P4230432906	WYLIE	TX		05/18/2023	9.875	452,000	20,340	565,000
P4230432911	YUCAIPA	CA		05/22/2023	7.990	290,000	12,688	430,000
P4230432920	JACKSONVILLE	FL		06/06/2023	6.990	112,000	1,480	225,000
P4230433067	FALLS CHURCH	VA		05/30/2023	7.750	300,000	3,768	870,000
P4230433139	NORTH LAS VEGAS	NV		05/25/2023	7.875	297,500	1,511	350,000
P4230433342	GREEN VALLEY	AZ		06/02/2023	7.875	231,000	5,544	342,000
P4230433423	HOMESTEAD	FL		05/26/2023	8.750	457,200	9,743	508,000
P4230433453	NEW PORT RICHEY	FL		06/05/2023	7.990	226,400	5,674	285,000
P4230433467	KISSIMMEE	FL		05/22/2023	7.875	246,400	2,927	310,000
P4230533474	TAMPA	FL		05/31/2023	8.750	331,500	11,208	390,000
P4230533495	SAN ANTONIO	TX		05/30/2023	7.750	616,000	19,250	880,000
P4230533566	DORAL	FL		05/31/2023	7.990	905,250	21,554	1,086,000
P4230533618	FRASER	CO		05/26/2023	7.990	420,000	13,675	525,000
P4230533818	NASHVILLE	TN		05/31/2023	6.875	402,000	7,136	715,000
P4230533825	THORNTON	CO		05/31/2023	7.250	368,000	7,820	481,000
P4230533849	JENISON	MI		05/26/2023	7.990	328,000	14,350	410,000
P4230534046	BELLEAIR BEACH	FL		05/30/2023	7.625	1,480,000	40,700	2,220,000
P4230534344	NASHVILLE	TN		05/30/2023	7.500	401,250	12,387	550,000
P5230229465	NAPLES	FL		04/14/2023	8.125	279,632	6,611	385,000
P5230330535	NOKOMIS	FL		05/05/2023	8.990	1,240,000	11,470	1,550,000
P5230330556	HOLLYWOOD	FL		04/26/2023	9.250	419,563	4,527	560,000
P5230330990	KERRVILLE	TX		05/05/2023	7.500	342,000	7,411	465,000
P5230331370	ORLANDO	FL		04/21/2023	8.500	174,787	7,324	289,000
P5230331371	CRANFORD	NJ		05/11/2023	7.990	185,000	3,238	290,000
P5230331373	PARKER	CO		05/22/2023	8.375	682,500	28,597	975,000
P5230331510	MIRAMAR BEACH	FL		04/28/2023	8.250	354,774	5,630	640,000
P5230331554	LEHIGH ACRES	FL		05/11/2023	9.875	318,605	6,398	375,000
P5230331555	LAWTON	OK		05/22/2023	8.750	120,000	1,878	200,000
P5230331721	WAVERLY	VA		05/12/2023	7.990	484,400	15,559	630,000
P5230432170	CORAL SPRINGS	FL		05/30/2023	7.375	332,247	12,326	665,000
P5230432206	NORTHBROOK	IL		05/11/2023	7.750	353,200	(3,232)	442,000
P5230432252	WEST PALM BEACH	FL		05/01/2023	8.875	1,040,000	22,984	1,300,000
P5230432270	SUMMERVILLE	SC		05/17/2023	10.125	365,103	15,827	450,000
P5230432383	LAS VEGAS	NV		05/01/2023	8.875	288,000	7,445	360,000
P5230432409	TAMPA	FL		05/19/2023	9.875	303,862	10,893	390,000
P5230432672	EAST HARTFORD	CT		05/19/2023	7.375	99,924	1,998	206,000
P5230432706	NORTH MYRTLE BEACH	SC		05/17/2023	7.500	203,849	2,819	264,000
P5230432899	INGLEWOOD	CA		05/08/2023	7.990	698,100	2,674	1,075,000
P5230432927	WAKE FOREST	NC		05/16/2023	9.125	191,298	6,472	319,000
P5230432939	NEWBERG	OR		05/01/2023	8.875	367,294	15,173	535,000
P5230432992	ST. JOHNS	FL		05/08/2023	7.625	479,645	13,828	600,000
P5230433097	MESA	AZ		05/15/2023	8.875	202,400	3,811	253,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P5230433148	HOUSTON	TX		05/12/2023	7.750	1,303,080	42,428	1,635,000
P5230433167	GROVELAND	FL		05/24/2023	8.375	532,000	21,312	667,000
P5230433175	SAN DIEGO	CA		05/15/2023	7.500	1,513,126	37,828	2,050,000
P5230433180	SAN JOSE	CA		05/16/2023	7.375	1,260,000	47,250	1,880,000
P5230433239	HENDERSON	NV		05/24/2023	8.875	540,000	24,300	727,000
P5230433293	COLUMBIA	TN		05/23/2023	8.250	390,000	17,550	580,000
P5230433361	GREENSBORO	NC		05/26/2023	6.990	184,290	7,648	309,000
P5230433364	GILBERT	AZ		05/25/2023	8.000	259,825	6,836	325,000
P5230533480	JENSEN BEACH	FL		05/22/2023	8.375	520,000	22,100	667,000
P5230533552	SARASOTA	FL		05/26/2023	7.500	104,922	5,246	625,000
P5230533561	CASA GRANDE	AZ		05/24/2023	7.875	273,936	8,065	365,500
P5230533578	MIAMI GARDENS	FL		05/30/2023	7.875	199,862	3,636	260,000
P5230533591	APEX	NC		05/25/2023	7.125	203,837	6,370	340,000
P5230533596	NEW HILL	NC		05/25/2023	7.250	280,000	9,694	520,000
P5230533600	CARY	NC		05/25/2023	7.250	344,731	11,935	715,000
P5230533653	SEATTLE	WA		05/22/2023	6.990	1,185,526	1,553	1,695,000
P5230533687	HOUMA	LA		05/19/2023	7.875	367,747	12,183	575,000
P5230533764	CASTRO VALLEY	CA		05/20/2023	7.750	1,146,690	22,934	1,540,000
P5230533806	PHOENIX	AZ		05/16/2023	7.250	492,000	(8,797)	625,000
P5230533942	HOT SPRINGS	AR		05/26/2023	7.750	541,621	10,155	680,000
P5230534003	CANTON	GA		05/25/2023	7.375	626,023	20,108	896,000
P5230534052	OXNARD	CA		05/15/2023	7.875	505,902	8,029	675,000
P5230534073	EDMOND	OK		05/26/2023	10.125	562,500	16,172	640,000
P5230534091	MENTOR	OH		05/18/2023	7.875	171,882	6,124	217,000
P5230534185	ARLINGTON	TX		05/22/2023	7.250	225,000	3,571	390,000
P5230534294	LAS VEGAS	NV		05/16/2023	7.625	1,049,240	35,412	1,400,000
P5230534420	EAST HAMPTON	NY		02/01/2023	9.000	823,177	37,759	1,100,000
P5230534424	ATHENS	ME		12/12/2022	8.875	174,502	8,004	275,000
P5230534437	PORT SAINT LUCIE	FL		09/13/2022	8.375	261,859	5,465	395,000
P5230534443	BRONX	NY		11/04/2022	9.625	519,672	23,837	800,000
P5230534448	CHEEKTOWAGA	NY		09/02/2022	8.375	223,706	10,261	300,000
P5230534491	NORTH ATTLEBORO	MA		12/02/2022	8.875	398,862	18,296	700,000
P5230534495	BINGHAMTON	NY		12/16/2022	9.750	95,327	4,766	128,000
P5230534498	LEWISTON	NY		10/28/2022	9.125	153,413	7,037	220,000
P5230534504	MECHANICSBURG	PA		11/03/2022	8.750	99,588	4,942	183,000
P5230534506	CHEEKTOWAGA	NY		11/10/2022	9.125	126,587	5,807	203,000
P5230534508	ATLANTIC CITY	NJ		11/21/2022	9.875	134,624	6,175	211,000
P5230534510	ALBANY	GA		11/09/2022	8.500	134,501	6,725	180,000
P5230534512	WINTER HAVEN	FL		11/03/2022	9.500	125,406	6,270	172,000
P5230534514	CAPE CORAL	FL		12/29/2022	10.500	318,105	13,001	430,000
P5230534541	NORTH MIAMI BEACH	FL		01/10/2023	9.375	199,591	8,906	335,000
P5230534544	MOUNT VERNON	NY		12/23/2022	9.375	450,841	20,680	700,000
P5230534549	GREENVILLE	SC		11/01/2022	9.000	194,349	8,915	260,000
P5230534557	ATLANTIC BEACH	FL		11/03/2022	9.250	171,953	7,887	245,000
P5230534559	CHEEKTOWAGA	NY		01/05/2023	9.500	168,229	7,717	236,000
P5230534564	LINDEN	NJ		11/14/2022	9.625	388,660	17,828	575,000
P5230534567	BUFFALO	NY		02/02/2023	10.375	116,756	5,838	167,000
P5230534573	LITCHFIELD	CT		12/13/2022	9.250	179,526	8,235	242,000
P5230534575	BRONX	NY		04/11/2023	8.250	713,300	34,502	1,019,000
P5230534579	MIAMI	FL		12/19/2022	9.375	345,113	15,830	505,000
P5230534588	BROOKLYN	NY		01/23/2023	10.125	673,822	33,691	1,000,000
P5230534591	HOUSTON	TX		12/12/2022	8.750	149,562	6,860	275,000
P5230534595	BERLIN	NH		01/04/2023	9.625	120,765	5,540	173,000
P5230534600	BOYNTON BEACH	FL		12/20/2022	9.375	299,231	13,726	500,000
P5230534602	HOLLYWOOD	FL		01/06/2023	10.500	278,735	12,786	420,000

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
P5230534616	ESPANOLA	NM		01/13/2023	9.625	226,507	11,325	325,000
P5230534619	PATERSON	NJ		01/17/2023	9.625	269,343	12,355	420,000
P5230534622	MASTIC	NY		01/10/2023	9.250	278,016	12,753	400,000
P5230534630	ALBANY	NY		02/01/2023	9.000	167,629	8,318	240,000
P5230534634	BRONX	NY		01/27/2023	8.875	548,753	27,438	865,000
P5230534636	FAR ROCKAWAY	NY		04/11/2023	8.250	469,000	18,582	670,000
P5230534946	HOCKLEY	TX		05/09/2023	8.125	158,521	2,516	211,500
P5230534959	PANAMA CITY BEACH	FL		05/11/2023	7.999	233,843	1,080	295,000
P5230535009	WEST PALM BEACH	FL		05/08/2023	7.625	351,645	10,549	597,000
P5230535012	BETHESDA	MD		03/30/2023	7.750	488,296	12,207	815,000
P5230535018	NORTH MIAMI BEACH	FL		05/11/2023	8.375	290,563	4,611	434,000
P5230535135	DINGMANS FERRY	PA		09/22/2022	8.375	108,124	5,406	160,000
P5230535474	FORT WORTH	TX		05/19/2023	7.750	229,705	11,485	307,000
P5230535485	MARGATE	FL		05/18/2023	7.625	356,400	9,445	495,000
P5230535489	DAVENPORT	FL		05/15/2023	7.875	197,864	9,818	272,000
P6230424537	NAVARRE	FL		05/01/2023	8.375	172,500	3,450	252,000
P6230424572	NASHVILLE	TN		05/10/2023	7.250	239,000	7,373	560,000
R2004958940	MULBERRY	FL	R	03/22/2023	3.940	290,401		326,293
R2004958941	FUQUAY VARINA	NC	R	03/23/2023	4.090	356,353		400,397
R2004958942	BROOKSVILLE	FL	R	03/24/2023	3.940	291,973		328,059
R2004958946	VAIL	AZ	R	03/29/2023	3.710	317,885		357,174
R2004958948	LAKELAND	FL	R	03/31/2023	3.940	309,330		347,562
R2004959053	TAVARES	FL	R	04/05/2023	3.910	274,941		308,923
R2004959054	STOCKBRIDGE	GA	R	04/03/2023	4.150	220,914		248,218
R2004959056	CEDAR HILL	TX	R	04/05/2023	3.880	251,228		282,279
R2004959057	MULBERRY	FL	R	04/07/2023	3.940	354,625		398,455
R2004959058	SAN TAN VALLEY	AZ	R	04/11/2023	4.100	355,410		399,337
R2004959088	MESA	AZ	R	04/11/2023	4.100	417,895		469,545
R2004959096	QUEEN CREEK	AZ	R	04/11/2023	4.100	437,515		491,589
R2004959098	SAN ANTONIO	TX	R	04/11/2023	4.100	241,332		271,159
R2004959106	NEW BRAUNFELS	TX	R	04/11/2023	4.100	254,894		286,398
R2004959115	WIMAUMA	FL	R	04/11/2023	4.100	297,921		334,743
R2004959119	ORANGE PARK	FL	R	04/11/2023	4.100	227,997		256,177
R2004959125	GRAND PRAIRIE	TX	R	04/11/2023	4.100	399,296		448,648
R2004959126	JACKSONVILLE	FL	R	04/11/2023	4.100	219,080		246,157
R2004959133	ROSENBERG	TX	R	04/11/2023	4.100	322,160		361,977
R2004959143	CANTON	GA	R	04/11/2023	4.100	271,952		305,564
R2004959150	ADAIRSVILLE	GA	R	04/11/2023	4.100	299,031		335,990
R2004959169	CARTERSVILLE	GA	R	04/11/2023	4.100	208,452		234,216
R2004959171	DOUGLASVILLE	GA	R	04/11/2023	4.100	234,040		262,967
R2004959172	MCDONOUGH	GA	R	04/11/2023	4.100	229,323		257,666
R2004959176	CENTENNIAL	CO	R	04/10/2023	3.750	574,278		645,256
R2004959178	BARTLETT	TN	R	04/12/2023	4.660	252,341		283,529
R2004959179	FATE	TX	R	04/17/2023	3.880	300,964		338,162
R2004959183	LUTZ	FL	R	04/21/2023	3.940	322,553		362,419
R2004959184	THORNTON	CO	R	04/21/2023	3.750	552,107		620,345
R2004959185	LA VERGNE	TN	R	04/24/2023	4.150	287,096		322,580
R2004959186	FRUITLAND PARK	FL	R	04/26/2023	3.910	308,556		346,692
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						535,269,943	62,106,729	1,798,818,517
990LUM1	LOS ANGELES	CA		12/20/2019	7.958	265,513		26,441,036
990OCS1	LONG ISLAND CITY	NY		01/03/2020	9.160	307,453		30,425,963
990USB1	LOS ANGELES	CA		09/15/2020	7.983		53,484	8,384,900
BM00001	OAKLAND	CA		11/24/2021	7.194		93,065	63,812,925
BM00004	NEW YORK	NY		02/07/2020	7.421	706,322		30,354,601
BM00005	NEW YORK	NY		02/07/2020	7.421	594,861		11,127,015
BM00008	BOSTON	MA		08/31/2022	7.750		2,137,449	135,428,729
BM00013	WILMINGTON	IL		05/23/2023	10.230	7,418,781		59,433,387
NC00010	TAMPA	FL		11/09/2022	9.081		2,923,599	43,706,000
NC00011	ST JOHNS	FL		03/10/2023	9.081		2,380,174	44,631,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NP00002	WILMER	TX		08/31/2022	7.881		11,475,909	159,000,000
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed						7,418,781	20,937,829	612,745,556
0899999. Total Mortgages in good standing						542,688,724	94,237,458	2,521,207,172
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						542,688,724	94,237,458	2,521,207,172

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901735	FOUNTAIN VALLEY	CA		04/10/2013	04/04/2023	1,169,661							1,155,949	1,155,949			
901738	HIGHLAND PARK	IL		04/16/2013	06/30/2023	2,583,708							2,527,750	2,527,750			
901805	BIRMINGHAM	AL		09/03/2013	04/27/2023	5,523,368							5,393,627	5,393,627			
901847	KENNESAW	GA		11/01/2013	06/14/2023	1,364,302							1,318,125	1,318,125			
901902	MEBANE	NC		05/01/2014	06/27/2023	6,057,743							5,938,785	5,938,785			
902135	TUCSON	AZ		08/08/2016	06/02/2023	2,532,455							2,496,193	2,496,193			
902198	CINCINNATI	OH		04/03/2017	05/11/2023	2,248,441							2,218,862	2,218,862			
902375	SALT LAKE CITY	UT		04/30/2019	06/28/2023	9,710,266							9,631,415	9,631,415			
902444	RANCHO DOMINGUEZ	CA		12/23/2019	05/03/2023	2,832,223							2,811,706	2,811,706			
902486	EL PASO	TX		05/12/2020	05/12/2023	2,065,903							2,006,640	2,006,640			
990HOW1	SAN FRANCISCO	CA		07/09/2019	06/15/2023	5,184,842							1,980,556	1,980,556			
990PARK	NEW YORK	NY		05/31/2017	06/27/2023	16,500,000							16,500,000	15,013,187		(1,486,813)	(1,486,813)
A130001	CUMBERLAND	ME		03/03/2021	03/21/2023	526,500							526,500	526,500			
A150203	PHILADELPHIA	PA		03/26/2021	05/22/2023	372,382							372,382	372,382			
A150261	PHILADELPHIA	PA		06/29/2022	05/09/2023	94,885							151,000	151,000			
A150277	COATESVILLE	PA		09/09/2022	04/04/2023	497,210							524,000	524,000			
A170751	SUMMIT	NJ		04/15/2021	04/04/2023	504,000							504,000	504,000			
A170781	IRVINGTON	NJ		12/13/2021	04/04/2023	34,122							34,122	34,122			
A170823	MANVILLE	NJ		06/02/2022	03/27/2023	196,200							196,200	196,200			
A170845	WOODLYNNE BOROUGH	NJ		11/16/2022	05/05/2023	63,028							104,445	104,445			
A190041	NEWARK	DE		08/26/2022	03/08/2023	162,000							162,000	162,000			
A200146	FREDERICK	MD		11/23/2022	03/03/2023	90,000							90,000	90,000			
A200150	PASADENA	MD		02/01/2023	04/28/2023								277,200	277,200			
A200154	HAMPSTEAD	MD		02/22/2023	04/19/2023								153,000	153,000			
A210287	RICHMOND	VA		10/01/2021	03/16/2023	387,853							581,943	581,943			
A210294	RICHMOND	VA		10/18/2021	04/13/2023								148,835	148,835			
A210342	VIRGINIA BEACH	VA		10/05/2022	05/11/2023	318,388							318,678	318,678			
A210347	ORANGE	VA		05/19/2022	03/31/2023	290,028							290,028	290,028			
A210349	ORANGE	VA		05/19/2022	03/31/2023	290,028							290,028	290,028			
A210350	LOCUST GROVE	VA		05/18/2022	03/17/2023	305,582							305,582	305,582			
A210369	RICHMOND	VA		07/27/2022	05/08/2023	175,000							175,000	175,000			
A210393	LOCUST GROVE	VA		11/08/2022	03/13/2023	137,446							286,646	286,646			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A210394	RICHMOND	VA		11/07/2022	03/16/2023	210,474							240,474	240,474			
A210401	CHESTERFIELD	VA		01/17/2023	05/03/2023								212,500	212,500			
A210407	WINCHESTER	VA		02/07/2023	04/28/2023								108,916	108,916			
A210408	PORTSMOUTH	VA		02/17/2023	04/19/2023								131,250	131,250			
A210409	VIRGINIA BEACH	VA		01/30/2023	04/03/2023								171,000	171,000			
A210426	SMITHFIELD	VA		02/22/2023	04/24/2023								265,500	265,500			
A210429	PORTSMOUTH	VA		03/31/2023	05/11/2023								103,750	103,750			
A210431	GLEN ALLEN	VA		03/20/2023	05/31/2023								345,000	345,000			
A240009	FALLING WATERS	WV		01/31/2023	04/24/2023	261,850							306,450	306,450			
A240010	MARTINSBURG	WV		11/28/2022	03/24/2023	136,080							136,080	136,080			
A240013	MARTINSBURG	WV		01/17/2023	05/23/2023								174,250	174,250			
A240026	MARTINSBURG	WV		03/17/2023	04/19/2023								90,250	90,250			
A270159	LEXINGTON	NC		11/06/2020	05/25/2023	78,750							78,750	78,750			
A270375	CHARLOTTE	NC		04/27/2022	05/19/2023	144,147							217,707	217,707			
A270700	CHARLOTTE	NC		03/03/2022	03/09/2023	307,563							311,250	311,250			
A270701	CHARLOTTE	NC		03/03/2022	05/25/2023	141,434							199,675	199,675			
A270790	CHARLOTTE	NC		03/17/2022	05/10/2023	176,000							176,000	176,000			
A270838	CHARLOTTE	NC		03/18/2022	05/10/2023	189,000							189,000	189,000			
A270920	RICHLANDS	NC		04/14/2022	03/23/2023	179,100							179,100	179,100			
A270939	HICKORY	NC		04/21/2022	05/10/2023	280,064							288,065	288,065			
A270967	CONCORD	NC		04/04/2022	05/10/2023	284,000							284,000	284,000			
A270983	CHARLOTTE	NC		04/19/2022	03/31/2023	368,000							368,000	368,000			
A271051	MILLS RIVER	NC		05/25/2022	05/01/2023	399,302							567,602	567,602			
A271072	ROCKWELL	NC		05/20/2022	05/30/2023	240,000							240,000	240,000			
A271097	FAYETTEVILLE	NC		04/27/2022	03/07/2023	146,940							146,940	146,940			
A271126	CHARLOTTE	NC		06/03/2022	03/01/2023	250,200							250,200	250,200			
A271199	CHARLOTTE	NC		07/26/2022	05/18/2023	284,287							314,450	314,450			
A271200	CHARLOTTE	NC		07/25/2022	03/01/2023	287,879							312,701	312,701			
A271221	GREENSBORO	NC		06/27/2022	03/21/2023	212,000							212,000	212,000			
A271227	CONCORD	NC		07/26/2022	03/28/2023	148,609							148,609	148,609			
A271228	CONCORD	NC		10/27/2022	05/30/2023	54,757							155,547	155,547			
A271264	KANNAPOLIS	NC		07/28/2022	04/05/2023	250,575							302,400	302,400			
A271268	CHARLOTTE	NC		07/28/2022	03/22/2023	138,810							138,810	138,810			
A271269	MAIDEN	NC		07/29/2022	05/03/2023	117,568							135,578	135,578			
A271270	CHARLOTTE	NC		10/12/2022	04/12/2023	152,075							255,553	255,553			
A271274	CHARLOTTE	NC		07/21/2022	04/07/2023	161,595							161,595	161,595			
A271277	CHARLOTTE	NC		10/11/2022	04/24/2023	126,743							156,938	156,938			
A271281	HICKORY	NC		01/31/2023	04/04/2023	170,473							234,868	234,868			
A271282	GARNER	NC		06/29/2022	04/27/2023	344,000							344,000	344,000			
A271321	CONCORD	NC		08/29/2022	03/10/2023	215,460							215,460	215,460			
A271343	HIGH POINT	NC		09/22/2022	03/21/2023	88,125							88,125	88,125			
A271364	CHARLOTTE	NC		09/08/2022	04/11/2023	232,500							232,500	232,500			
A271378	RICHLANDS	NC		09/16/2022	03/17/2023	171,000							171,000	171,000			
A271390	SHELBY	NC		09/28/2022	04/25/2023	56,663							139,909	139,909			
A271399	HUNTERSVILLE	NC		10/11/2022	04/07/2023	321,460							321,750	321,750			
A271401	BUNNLEVEL	NC		10/26/2022	03/01/2023	157,210							157,500	157,500			
A271408	DURHAM	NC		10/04/2022	05/15/2023	457,710							458,000	458,000			
A271414	GREENSBORO	NC		10/18/2022	03/15/2023	282,660							282,950	282,950			
A271416	CONCORD	NC		01/31/2023	05/05/2023	62,766							140,736	140,736			
A271417	RAEFORD	NC		10/03/2022	05/15/2023	141,460							141,750	141,750			
A271418	RICHLANDS	NC		10/06/2022	03/07/2023	183,985							184,275	184,275			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A271434	CHARLOTTE	NC		10/17/2022	03/09/2023	164,186							164,476	164,476			
A271435	MOCKSVILLE	NC		01/31/2023	05/31/2023	73,710							73,710	73,710			
A271445	JACKSONVILLE	NC		11/17/2022	03/27/2023	172,800							172,800	172,800			
A271467	THOMASVILLE	NC		11/04/2022	04/25/2023	116,300							116,300	116,300			
A271474	GREENSBORO	NC		01/31/2023	04/05/2023	187,500							187,500	187,500			
A271487	TROUTMAN	NC		01/17/2023	04/18/2023								127,575	127,575			
A271489	JACKSONVILLE	NC		01/31/2023	05/25/2023	225,000							225,000	225,000			
A271490	DURHAM	NC		01/31/2023	04/17/2023	261,000							261,000	261,000			
A271502	RALEIGH	NC		11/30/2022	03/30/2023	146,700							146,700	146,700			
A271505	HOPE MILLS	NC		12/20/2022	03/07/2023								166,797	166,797			
A271510	THOMASVILLE	NC		12/28/2022	03/30/2023								56,475	56,475			
A271517	HOPE MILLS	NC		01/11/2023	03/17/2023								108,900	108,900			
A271522	RICHLANDS	NC		01/13/2023	03/30/2023								156,150	156,150			
A271525	HOPE MILLS	NC		01/13/2023	03/20/2023								89,395	89,395			
A271529	DURHAM	NC		03/23/2023	04/27/2023								276,500	276,500			
A271536	HUNTERSVILLE	NC		01/27/2023	05/15/2023								318,155	318,155			
A271538	RICHLANDS	NC		01/26/2023	05/02/2023								155,568	155,568			
A271546	RALEIGH	NC		01/27/2023	05/12/2023								131,750	131,750			
A271548	CHARLOTTE	NC		02/28/2023	05/12/2023								110,490	110,490			
A271552	WAKE FOREST	NC		02/03/2023	05/30/2023								148,750	148,750			
A271556	CHARLOTTE	NC		02/16/2023	05/09/2023								180,040	180,040			
A271568	CARY	NC		03/06/2023	05/26/2023								195,500	195,500			
A271598	DURHAM	NC		03/22/2023	04/17/2023								174,207	174,207			
A271599	ZEBULON	NC		03/22/2023	05/05/2023								150,500	150,500			
A290116	ANDERSON	SC		05/19/2022	05/19/2023	49,100							49,100	49,100			
A290148	PICKENS	SC		10/07/2022	05/17/2023	144,710							145,000	145,000			
A290157	SPARTANBURG	SC		11/29/2022	05/26/2023	75,350							134,050	134,050			
A302701	COLUMBUS	GA		07/17/2020	04/05/2023	118,982							118,982	118,982			
A303335	FOLKSTON	GA		06/24/2022	04/06/2023	97,900							97,900	97,900			
A303363	DOUGLASVILLE	GA		07/29/2022	04/18/2023	233,750							233,750	233,750			
A303419	TUCKER	GA		08/24/2022	03/02/2023	195,500							195,500	195,500			
A303422	GREENSBORO	GA		08/30/2022	04/14/2023	85,850							85,850	85,850			
A303426	ATLANTA	GA		08/31/2022	04/12/2023	191,250							191,250	191,250			
A303431	LAGRANGE	GA		08/29/2022	03/22/2023	66,300							66,300	66,300			
A303432	JONESBORO	GA		08/29/2022	03/07/2023	96,050							96,050	96,050			
A303440	STONE MOUNTAIN	GA		08/30/2022	03/03/2023	135,150							135,150	135,150			
A303447	ATLANTA	GA		09/27/2022	05/01/2023	168,300							168,300	168,300			
A303451	MCDONOUGH	GA		09/30/2022	04/11/2023	168,300							168,300	168,300			
A303464	RIVERDALE	GA		09/27/2022	04/28/2023	37,485							37,485	37,485			
A303465	GREENVILLE	GA		09/28/2022	04/26/2023	76,004							76,004	76,004			
A303480	MCDONOUGH	GA		10/27/2022	03/20/2023	124,660							124,950	124,950			
A303484	ATLANTA	GA		10/18/2022	03/24/2023	160,360							160,650	160,650			
A303486	CONYERS	GA		10/13/2022	03/17/2023	130,610							130,900	130,900			
A303491	ACWORTH	GA		12/02/2022	03/24/2023								192,100	192,100			
A303492	WINSTON	GA		10/06/2022	03/01/2023	128,910							129,200	129,200			
A303497	WOODSTOCK	GA		01/31/2023	04/03/2023	272,544							272,544	272,544			
A303501	MARIETTA	GA		10/26/2022	03/10/2023	269,710							270,000	270,000			
A303503	LITHONIA	GA		10/28/2022	03/02/2023	67,625							67,915	67,915			
A303504	JONESBORO	GA		10/31/2022	03/06/2023	123,810							124,100	124,100			
A303506	LAFAYETTE	GA		11/22/2022	05/30/2023	120,000							120,000	120,000			
A303518	DALLAS	GA		01/31/2023	04/14/2023	204,850							204,850	204,850			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A303520	RIVERDALE	GA		11/04/2022	05/01/2023	112,200							112,200	112,200			
A303525	MCDONOUGH	GA		01/31/2023	05/25/2023	52,105							52,105	52,105			
A303532	WOODSTOCK	GA		01/31/2023	04/19/2023	171,900							171,900	171,900			
A303535	FOREST PARK	GA		11/30/2022	05/02/2023	55,675							55,675	55,675			
A303538	LAGRANGE	GA		12/15/2022	03/01/2023								91,800	91,800			
A303539	DECATUR	GA		11/30/2022	04/03/2023	164,050							164,050	164,050			
A303570	FOREST PARK	GA		01/06/2023	05/16/2023								87,550	87,550			
A303573	LAWRENCEVILLE	GA		01/17/2023	04/17/2023								187,100	187,100			
A303579	DOUGLASVILLE	GA		02/01/2023	03/21/2023								102,510	102,510			
A303586	CONYERS	GA		02/16/2023	04/14/2023								129,200	129,200			
A303601	BOGART	GA		03/10/2023	05/02/2023								151,300	151,300			
A320840	MIAMI	FL		04/05/2021	04/27/2023	327,250							327,250	327,250			
A320869	SARASOTA	FL		05/10/2021	04/03/2023	441,150							441,150	441,150			
A321016	SAINT PETERSBURG	FL		09/17/2021	03/14/2023	262,608							262,608	262,608			
A321039	SAINT PETERSBURG	FL		10/08/2021	03/17/2023	794,000							794,000	794,000			
A321051	ST. PETERSBURG	FL		11/03/2021	04/06/2023	217,685							217,685	217,685			
A321106	SAINT PETERSBURG	FL		12/20/2021	03/01/2023	395,100							395,100	395,100			
A321210	ORLANDO	FL		03/14/2022	04/28/2023	460,000							460,000	460,000			
A321257	SAINT PETERSBURG	FL		04/08/2022	04/28/2023	616,100							646,200	646,200			
A321278	SARASOTA	FL		04/29/2022	04/14/2023	539,000							539,000	539,000			
A321290	TAMPA	FL		05/05/2022	05/19/2023	401,250							401,250	401,250			
A321296	LEHIGH ACRES	FL		05/03/2022	03/31/2023	256,500							256,500	256,500			
A321328	PALM HARBOR	FL		05/17/2022	03/24/2023	473,500							473,500	473,500			
A321342	SAINT PETERSBURG	FL		05/24/2022	03/31/2023	392,100							392,100	392,100			
A321345	NORTH MIAMI	FL		09/19/2022	04/10/2023	2,310,000							2,310,000	2,310,000			
A321347	LEHIGH ACRES	FL		06/02/2022	04/28/2023	240,500							240,500	240,500			
A321383	DUNNELLON	FL		06/24/2022	04/28/2023	306,000							306,000	306,000			
A321386	ORLANDO	FL		06/17/2022	03/30/2023	397,700							397,700	397,700			
A321387	JACKSONVILLE	FL		06/21/2022	05/23/2023	331,700							331,700	331,700			
A321399	SURFSIDE	FL		07/15/2022	03/07/2023	937,500							937,500	937,500			
A321409	SAINT PETERSBURG	FL		07/12/2022	03/30/2023	196,200							257,450	257,450			
A321419	CLEARWATER	FL		07/29/2022	04/27/2023	341,600							387,400	387,400			
A321431	TAMPA	FL		10/14/2022	05/11/2023	133,510							136,800	136,800			
A321459	PORT SAINT LUCIE	FL		01/09/2023	04/17/2023								164,250	164,250			
A321464	HASTINGS	FL		10/12/2022	05/15/2023	103,971							203,533	203,533			
A321480	FORT MYERS	FL		10/19/2022	03/31/2023	190,960							191,250	191,250			
A321496	JACKSONVILLE	FL		10/24/2022	03/22/2023	157,210							157,500	157,500			
A321497	JACKSONVILLE	FL		10/24/2022	03/23/2023	89,710							90,000	90,000			
A321498	VERO BEACH	FL		10/27/2022	05/08/2023	64,510							64,800	64,800			
A321507	JACKSONVILLE	FL		01/31/2023	04/28/2023	75,150							75,150	75,150			
A321513	JACKSONVILLE	FL		11/09/2022	03/22/2023	103,500							103,500	103,500			
A321515	SAN ANTONIO	FL		01/31/2023	05/26/2023	304,500							304,500	304,500			
A321520	OCALA	FL		11/21/2022	05/08/2023	144,000							144,000	144,000			
A321537	SEBASTIAN	FL		01/17/2023	05/11/2023								202,500	202,500			
A321540	PALM HARBOR	FL		12/12/2022	03/24/2023								216,000	216,000			
A321550	ORLANDO	FL		01/17/2023	04/26/2023								198,250	198,250			
A321576	PORT SAINT LUCIE	FL		02/14/2023	05/15/2023								261,300	261,300			
A350192	ATHENS	AL		09/16/2021	04/05/2023	127,532							127,532	127,532			
A350228	MONTGOMERY	AL		03/31/2022	04/20/2023	76,000							76,000	76,000			
A350244	BIRMINGHAM	AL		07/22/2022	05/04/2023	175,000							175,000	175,000			
A350253	MONTGOMERY	AL		08/24/2022	04/04/2023	131,250							131,250	131,250			

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	2	3					8	9	10	11	12	13					
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A350254	MONTGOMERY	AL		08/17/2022	04/04/2023	127,500							127,500	127,500			
A370126	KNOXVILLE	TN		02/18/2020	05/11/2023	171,000							171,000	171,000			
A370267	WHITE BLUFF	TN		03/11/2022	05/18/2023	233,749							257,453	257,453			
A370288	MEMPHIS	TN		03/11/2022	03/14/2023	256,000							256,000	256,000			
A370308	ETOWAH	TN		04/19/2022	04/25/2023	16,480							16,480	16,480			
A370328	KNOXVILLE	TN		05/25/2022	04/05/2023	181,250							198,150	198,150			
A370337	ANDERSONVILLE	TN		06/13/2022	03/06/2023	127,500							127,500	127,500			
A370347	NASHVILLE	TN		06/22/2022	05/17/2023	394,500							394,500	394,500			
A370366	KNOXVILLE	TN		09/07/2022	03/27/2023	136,630							136,630	136,630			
A370397	HIXSON	TN		11/21/2022	03/22/2023	35,300							79,650	79,650			
A370398	KNOXVILLE	TN		11/22/2022	03/17/2023	157,500							197,100	197,100			
A370405	MARYVILLE	TN		01/17/2023	05/12/2023								125,750	125,750			
A370406	KNOXVILLE	TN		01/17/2023	05/18/2023								172,410	172,410			
A430515	CLEVELAND HEIGHTS	OH		07/08/2020	04/05/2023	130,900							130,900	130,900			
A430564	SOUTH EUCLID	OH		05/12/2021	05/17/2023	138,750							138,750	138,750			
A430579	SHAKER HEIGHTS	OH		06/01/2021	05/26/2023	468,750							468,750	468,750			
A430587	NEW FRANKLIN	OH		06/29/2021	05/04/2023	142,500							142,500	142,500			
A430595	UNIVERSITY HEIGHTS	OH		07/30/2021	03/21/2023	235,267							235,267	235,267			
A430626	PAINESVILLE	OH		08/25/2021	05/19/2023	275,974							275,974	275,974			
A430638	CLEVELAND HEIGHTS	OH		10/15/2021	03/24/2023	161,250							161,250	161,250			
A460247	INDIANAPOLIS	IN		06/15/2021	05/16/2023	93,906							189,722	189,722			
A460268	ELKHART	IN		06/10/2022	04/03/2023	109,800							109,800	109,800			
A480442	REDFORD	MI		07/28/2022	05/02/2023	127,500							127,500	127,500			
A500059	DES MOINES	IA		10/11/2022	05/05/2023	134,710							135,000	135,000			
A530113	MILWAUKEE	WI		07/14/2022	04/21/2023	338,940							338,940	338,940			
A600508	FRANKFORT	IL		08/08/2022	03/31/2023	375,000							375,000	375,000			
A600519	SOUTH ELGIN	IL		08/29/2022	03/03/2023	412,120							412,120	412,120			
A600520	LAKE IN THE HILLS	IL		09/27/2022	04/28/2023	217,500							292,500	292,500			
A630449	INDEPENDENCE	MO		09/29/2021	04/21/2023	34,102							75,956	75,956			
A630474	KANSAS CITY	MO		09/08/2021	04/05/2023	112,500							112,500	112,500			
A630513	KANSAS CITY	MO		04/27/2022	04/10/2023	80,750							80,750	80,750			
A630518	KANSAS CITY	MO		06/22/2022	05/23/2023	157,200							157,200	157,200			
A630534	GRANDVIEW	MO		06/28/2022	03/08/2023	148,500							148,500	148,500			
A630548	WILLARD	MO		09/07/2022	05/01/2023	216,000							216,000	216,000			
A630560	LEE'S SUMMIT	MO		11/02/2022	03/03/2023	202,500							202,500	202,500			
A630562	FLORISSANT	MO		01/31/2023	05/01/2023	211,500							211,500	211,500			
A630565	GRAIN VALLEY	MO		12/07/2022	03/10/2023								225,000	225,000			
A630569	INDEPENDENCE	MO		12/02/2022	03/27/2023								87,171	87,171			
A630572	LEE'S SUMMIT	MO		11/21/2022	03/06/2023	567,000							567,000	567,000			
A630574	KANSAS CITY	MO		12/20/2022	03/15/2023								194,580	194,580			
A630578	HOLT	MO		01/04/2023	05/11/2023								203,580	203,580			
A630582	BELTON	MO		01/19/2023	04/17/2023								171,500	171,500			
A630583	INDEPENDENCE	MO		01/19/2023	03/24/2023								90,525	90,525			
A660112	WICHITA	KS		06/07/2022	04/24/2023	55,373							55,373	55,373			
A660115	KANSAS CITY	KS		07/20/2022	05/23/2023	127,500							127,500	127,500			
A750931	LAREDO	TX		09/29/2021	03/31/2023	169,250							169,250	169,250			
A750987	MCKINNEY	TX		02/28/2022	03/16/2023	442,500							442,500	442,500			
A751090	DONNA	TX		10/24/2022	03/03/2023	184,210							184,500	184,500			
A751091	NEW CANEY	TX		11/28/2022	05/19/2023	227,500							227,500	227,500			
A800122	ESTES PARK	CO		08/03/2022	03/20/2023	478,000							540,000	540,000			
A830024	COEUR D ALENE	ID		11/23/2022	04/11/2023	262,500							262,500	262,500			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A840024	OGDEN	UT		05/25/2022	05/24/2023	210,000							210,000	210,000			
A840025	OGDEN	UT		06/03/2022	05/25/2023	269,280							269,280	269,280			
A840028	MIDVALE	UT		06/07/2022	05/24/2023	313,200							313,200	313,200			
A850315	PHOENIX	AZ		06/11/2021	05/09/2023	620,100							620,100	620,100			
A850369	PHOENIX	AZ		09/23/2021	03/02/2023	956,250							956,250	956,250			
A850409	BUCKEYE	AZ		03/10/2022	05/03/2023	336,000							336,000	336,000			
A850451	PHOENIX	AZ		06/02/2022	05/09/2023	364,000							364,000	364,000			
A850456	APACHE JUNCTION	AZ		07/20/2022	05/19/2023	202,500							202,500	202,500			
A850477	YUMA	AZ		09/30/2022	03/22/2023	137,700							137,700	137,700			
A850478	PRESCOTT	AZ		10/03/2022	04/05/2023	224,710							225,000	225,000			
A850482	KINGMAN	AZ		10/24/2022	03/30/2023	61,360							61,650	61,650			
A880723	LAS VEGAS	NV		12/08/2022	03/03/2023								247,499	247,499			
A880785	LAS VEGAS	NV		08/13/2021	03/22/2023	580,000							580,000	580,000			
A880846	NORTH LAS VEGAS	NV		09/09/2021	03/27/2023	205,147							205,147	205,147			
A880906	LAS VEGAS	NV		11/05/2021	05/24/2023	1,731,925							1,880,000	1,880,000			
A881029	LAS VEGAS	NV		02/16/2022	03/15/2023	288,000							288,000	288,000			
A881041	LAS VEGAS	NV		03/04/2022	03/01/2023	368,000							368,000	368,000			
A881141	NORTH LAS VEGAS	NV		05/19/2022	04/10/2023	592,000							592,000	592,000			
A881142	LAS VEGAS	NV		05/16/2022	04/28/2023	328,000							328,000	328,000			
A881149	LAS VEGAS	NV		05/20/2022	04/07/2023	228,000							228,000	228,000			
A881152	LAS VEGAS	NV		05/20/2022	05/31/2023	247,500							247,500	247,500			
A881153	LAS VEGAS	NV		05/20/2022	05/25/2023	229,500							229,500	229,500			
A881159	LAS VEGAS	NV		01/31/2023	05/10/2023	237,440							237,440	237,440			
A881174	LAS VEGAS	NV		06/06/2022	04/06/2023	266,400							266,400	266,400			
A881178	LAS VEGAS	NV		06/06/2022	05/30/2023	562,500							562,500	562,500			
A881181	LAS VEGAS	NV		07/01/2022	04/24/2023	256,500							256,500	256,500			
A881188	LAS VEGAS	NV		07/01/2022	04/25/2023	512,356							512,356	512,356			
A881192	LAS VEGAS	NV		06/17/2022	03/03/2023	405,000							405,000	405,000			
A881200	NORTH LAS VEGAS	NV		06/24/2022	04/20/2023	189,000							189,000	189,000			
A881205	LAS VEGAS	NV		06/28/2022	05/26/2023	245,700							245,700	245,700			
A881224	SPRING CREEK	NV		09/12/2022	05/16/2023	137,522							145,081	145,081			
A881228	PAHRUMP	NV		01/31/2023	05/10/2023	215,100							215,100	215,100			
A881240	LAS VEGAS	NV		08/25/2022	03/24/2023	263,700							263,700	263,700			
A881244	LAS VEGAS	NV		08/18/2022	04/21/2023	195,000							195,000	195,000			
A881246	NORTH LAS VEGAS	NV		12/13/2022	03/31/2023								283,500	283,500			
A881258	PAHRUMP	NV		10/20/2022	04/07/2023	143,710							144,000	144,000			
A881263	LAS VEGAS	NV		10/14/2022	04/18/2023	292,210							292,500	292,500			
A881265	LAS VEGAS	NV		10/20/2022	05/15/2023	714,717							855,007	855,007			
A881268	NORTH LAS VEGAS	NV		10/25/2022	03/01/2023	299,710							300,000	300,000			
A881270	LAS VEGAS	NV		01/31/2023	04/06/2023	238,500							238,500	238,500			
A881273	PAHRUMP	NV		01/31/2023	04/24/2023	209,880							209,880	209,880			
A881276	LAS VEGAS	NV		01/31/2023	05/22/2023	135,900							135,900	135,900			
A881296	LAS VEGAS	NV		02/28/2023	05/02/2023								137,275	137,275			
A914120	HERMOSA BEACH	CA		01/06/2020	05/31/2023	3,765,333							3,765,333	3,765,333			
A917224	LOS ANGELES	CA		11/17/2020	04/27/2023	900,000							900,000	900,000			
A917510	RANCHO CORDOVA	CA		01/11/2021	03/14/2023	341,250							341,250	341,250			
A917633	LOS ANGELES	CA		03/04/2021	05/01/2023	1,034,228							1,034,228	1,034,228			
A917672	LOS ANGELES	CA		03/04/2021	05/24/2023	1,645,150							1,730,150	1,730,150			
A917683	LOS ANGELES	CA		03/03/2021	05/24/2023	1,557,493							1,787,493	1,787,493			
A917911	LOS ANGELES	CA		04/12/2021	05/19/2023	1,500,000							1,500,000	1,500,000			
A917955	RESEDA	CA		04/08/2021	03/22/2023	786,650							801,000	801,000			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A917970	ENCINO	CA		05/06/2021	03/29/2023	6,332,500							6,432,500	6,432,500			
A918003	LOS ANGELES	CA		04/23/2021	03/28/2023	6,706,954							3,578,750	3,578,750			
A918022	LOS ANGELES	CA		04/19/2021	05/12/2023	1,050,000							1,050,000	1,050,000			
A918141	SANTA ROSA	CA		06/01/2021	03/14/2023	1,623,000							1,748,000	1,748,000			
A918208	HIDDEN HILLS	CA		06/02/2021	05/19/2023	11,439,566							11,874,370	11,874,370			
A918323	REDWOOD CITY	CA		06/23/2021	03/23/2023	2,025,000							2,025,000	2,025,000			
A918400	LOS ANGELES	CA		07/22/2021	04/19/2023	618,500							618,500	618,500			
A918415	LOS ANGELES	CA		07/16/2021	04/12/2023	2,665,507							2,896,800	2,896,800			
A918416	LOS ANGELES	CA		07/23/2021	03/02/2023	2,238,537							2,268,562	2,268,562			
A918586	LOS ANGELES	CA		10/29/2021	03/29/2023	1,662,567							1,662,567	1,662,567			
A918663	ENCINO	CA		09/02/2021	04/07/2023	2,560,000							2,560,000	2,560,000			
A918721	LOS ANGELES	CA		10/05/2021	03/31/2023	378,464							378,464	378,464			
A918770	YORBA LINDA	CA		10/19/2021	04/28/2023	1,316,685							1,316,685	1,316,685			
A918785	LOS ANGELES	CA		10/13/2021	05/31/2023	1,336,500							1,354,500	1,354,500			
A918881	JACUMBA	CA		10/12/2021	03/17/2023	144,750							144,750	144,750			
A919002	STUDIO CITY	CA		06/21/2022	04/21/2023	1,565,541							1,643,307	1,643,307			
A919152	LOS ANGELES	CA		12/10/2021	04/11/2023	1,579,287							1,889,147	1,889,147			
A919161	NORTHRIDGE	CA		12/16/2021	04/03/2023	843,000							918,000	918,000			
A919165	LOS ANGELES	CA		12/22/2021	03/27/2023	475,000							481,000	481,000			
A919186	GARDEN GROVE	CA		12/15/2021	05/23/2023	918,900							918,900	918,900			
A919196	VAN NUYS	CA		12/15/2021	03/30/2023	828,500							890,000	890,000			
A919252	LAFAYETTE	CA		12/20/2021	05/23/2023	1,317,500							588,266	588,266			
A919303	MORGAN HILL	CA		01/06/2022	03/20/2023	915,776							915,776	915,776			
A919309	LANCASTER	CA		05/16/2022	05/09/2023	207,000							207,000	207,000			
A919322	FOUNTAIN VALLEY	CA		01/07/2022	04/18/2023	845,000							845,000	845,000			
A919353	PITTSBURG	CA		06/29/2022	05/31/2023	196,000							410,700	410,700			
A919363	WESTMINSTER	CA		01/13/2022	05/08/2023	868,000							945,000	945,000			
A919413	PASADENA	CA		01/26/2022	04/06/2023	756,000							756,000	756,000			
A919471	MOUNTAIN VIEW	CA		07/15/2022	05/23/2023	2,281,245							2,486,594	2,486,594			
A919472	ANZA	CA		04/21/2022	03/30/2023	337,500							337,500	337,500			
A919494	LOS ANGELES	CA		02/18/2022	03/28/2023	6,713,751							6,713,751	6,713,751			
A919506	CARLSBAD	CA		02/07/2022	03/23/2023	1,597,000							1,597,000	1,597,000			
A919513	MENLO PARK	CA		02/18/2022	05/18/2023	2,200,000							1,614,736	1,614,736			
A919518	LA PUENTE	CA		03/22/2022	04/12/2023	508,000							508,000	508,000			
A919593	SANTA ANA	CA		03/14/2022	03/27/2023	1,240,000							1,240,000	1,240,000			
A919649	FRESNO	CA		10/13/2022	03/31/2023	127,210							127,500	127,500			
A919689	LOS ANGELES	CA		01/31/2023	05/19/2023	556,967							684,882	684,882			
A919743	SAN DIEGO	CA		03/03/2022	05/26/2023	800,000							800,000	800,000			
A919761	PALMDALE	CA		03/23/2022	04/07/2023	438,750							438,750	438,750			
A919785	VAN NUYS	CA		03/18/2022	04/10/2023	854,599							973,599	973,599			
A919787	WHITTIER	CA		04/11/2022	03/28/2023	1,056,850							1,125,000	1,125,000			
A919840	TOPANGA	CA		04/07/2022	03/20/2023	1,305,000							1,305,000	1,305,000			
A919842	LAKE BALBOA	CA		03/22/2022	05/04/2023	1,150,500							1,233,000	1,233,000			
A919856	LOS ANGELES	CA		04/25/2022	05/10/2023	1,349,962							1,423,500	1,423,500			
A919974	PERRIS	CA		06/07/2022	04/13/2023	232,000							234,500	234,500			
A920021	RICHMOND	CA		04/29/2022	05/03/2023	443,540							443,540	443,540			
A920024	LANDERS	CA		05/16/2022	05/31/2023	252,000							252,000	252,000			
A920034	MENLO PARK	CA		08/09/2022	03/10/2023	3,637,595							4,021,217	4,021,217			
A920042	VALLEJO	CA		04/14/2022	04/25/2023	289,750							289,750	289,750			
A920071	EL CAJON	CA		04/13/2022	03/02/2023	558,975							565,000	565,000			
A920074	ESCONDIDO	CA		04/15/2022	04/20/2023	600,000							675,000	675,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A920117	SAN DIEGO	CA		04/20/2022	03/27/2023	1,008,000							1,008,000	1,008,000			
A920125	LA MESA	CA		05/23/2022	04/20/2023	651,500							651,500	651,500			
A920127	MENIFEE	CA		05/06/2022	03/27/2023	328,000							328,000	328,000			
A920140	SAN DIEGO	CA		04/22/2022	05/12/2023	880,000							880,000	880,000			
A920148	STOCKTON	CA		05/25/2022	04/10/2023	353,490							353,490	353,490			
A920221	MARIPOSA	CA		05/25/2022	05/19/2023	452,000							452,000	452,000			
A920222	INDIAN WELLS	CA		05/20/2022	04/20/2023	1,565,500							1,572,500	1,572,500			
A920255	FRESNO	CA		05/17/2022	05/01/2023	212,500							212,500	212,500			
A920271	PALMDALE	CA		07/28/2022	03/08/2023	378,750							378,750	378,750			
A920339	SAN DIEGO	CA		06/06/2022	03/27/2023	828,350							840,000	840,000			
A920401	EL DORADO HILLS	CA		06/10/2022	03/03/2023	553,500							553,500	553,500			
A920429	CEDARPINES PARK	CA		01/31/2023	05/18/2023	280,000							280,000	280,000			
A920454	SAN JOSE	CA		06/23/2022	05/25/2023	1,147,500							742,500	742,500			
A920465	LOS ANGELES	CA		06/22/2022	05/09/2023	445,000							11,931	11,931			
A920495	POWAY	CA		06/28/2022	03/21/2023	900,000							900,000	900,000			
A920522	CATHEDRAL CITY	CA		06/27/2022	03/23/2023	246,000							257,000	257,000			
A920540	LOS ANGELES	CA		07/14/2022	04/28/2023	345,000							345,000	345,000			
A920549	LANDERS	CA		07/08/2022	05/31/2023	340,500							340,500	340,500			
A920589	CORONA	CA		07/12/2022	03/02/2023	603,000							603,000	603,000			
A920622	STOCKTON	CA		07/21/2022	04/28/2023	221,000							221,000	221,000			
A920641	SUNNYVALE	CA		07/19/2022	04/28/2023	1,148,000							1,185,000	1,185,000			
A920642	SUNNYVALE	CA		07/29/2022	05/12/2023	1,156,750							1,196,250	1,196,250			
A920659	LOS ANGELES	CA		07/20/2022	03/08/2023	308,572							308,572	308,572			
A920664	ROSAMOND	CA		01/31/2023	04/27/2023	320,770							320,770	320,770			
A920668	LOS ANGELES	CA		08/05/2022	03/01/2023	500,000							27,291	27,291			
A920677	SAN LEANDRO	CA		07/15/2022	04/21/2023	449,403							449,403	449,403			
A920728	OCEANSIDE	CA		01/31/2023	05/09/2023	406,200							466,200	466,200			
A920737	LOS ANGELES	CA		07/27/2022	05/17/2023	323,275							323,275	323,275			
A920749	SACRAMENTO	CA		08/18/2022	03/31/2023	296,250							296,250	296,250			
A920785	SAN JOSE	CA		08/15/2022	03/08/2023	1,111,000							1,144,000	1,144,000			
A920802	PALMDALE	CA		08/22/2022	03/31/2023	387,000							387,000	387,000			
A920804	DANA POINT	CA		01/31/2023	05/15/2023	1,092,500							1,092,500	1,092,500			
A920808	CHULA VISTA	CA		09/23/2022	04/21/2023	292,210							292,500	292,500			
A920809	OCEANSIDE	CA		01/31/2023	04/14/2023	870,433							884,382	884,382			
A920814	SALINAS	CA		08/22/2022	03/20/2023	520,000							600,000	600,000			
A920821	COARSEGOLD	CA		08/25/2022	05/01/2023	256,500							256,500	256,500			
A920828	SACRAMENTO	CA		01/31/2023	04/14/2023	309,510							309,510	309,510			
A920829	EL DORADO HILLS	CA		08/31/2022	04/18/2023	506,262							555,165	555,165			
A920840	SACRAMENTO	CA		08/29/2022	05/22/2023	300,000							300,000	300,000			
A920841	LOS ANGELES	CA		01/31/2023	04/27/2023	472,235							472,235	472,235			
A920842	EL SOBRANTE	CA		09/06/2022	05/02/2023	492,300							492,300	492,300			
A920843	DANVILLE	CA		08/31/2022	03/07/2023	1,311,500							1,311,500	1,311,500			
A920849	LANCASTER	CA		09/09/2022	03/30/2023	248,220							248,220	248,220			
A920856	SOUTH SAN FRANCISCO	CA		09/16/2022	03/02/2023	980,200							1,125,000	1,125,000			
A920857	LOS ANGELES	CA		08/29/2022	03/31/2023	334,276							334,276	334,276			
A920865	GRASS VALLEY	CA		01/31/2023	04/07/2023	323,910							323,910	323,910			
A920878	BUENA PARK	CA		09/22/2022	05/01/2023	517,500							517,500	517,500			
A920886	LOS ANGELES	CA		09/15/2022	03/07/2023	1,137,750							1,170,000	1,170,000			
A920913	SAN PABLO	CA		09/29/2022	04/25/2023	517,210							517,500	517,500			
A920931	FOUNTAIN VALLEY	CA		10/03/2022	03/07/2023	967,660							1,039,950	1,039,950			
A920939	RIVERSIDE	CA		10/12/2022	03/20/2023	365,110							365,400	365,400			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A920942	CARSON	CA		09/26/2022	05/22/2023	505,960							506,250	506,250			
A920955	CASTAIC	CA		09/28/2022	05/12/2023	505,960							506,250	506,250			
A920957	NORTH HIGHLANDS	CA		09/27/2022	04/13/2023	314,710							315,000	315,000			
A920958	CARMICHAEL	CA		09/26/2022	05/18/2023	366,713							427,500	427,500			
A920962	YUCAIPA	CA		09/29/2022	03/10/2023	292,210							292,500	292,500			
A920973	THOUSAND OAKS	CA		01/31/2023	05/09/2023	679,500							679,500	679,500			
A921057	LONG BEACH	CA		10/18/2022	04/19/2023	358,710							359,000	359,000			
A921068	NEWPORT BEACH	CA		10/28/2022	03/31/2023	4,724,710							4,725,000	4,725,000			
A921079	LOMPOC	CA		01/31/2023	05/17/2023	367,064							367,064	367,064			
A921080	PITTSBURG	CA		10/28/2022	04/27/2023	305,110							373,900	373,900			
A921105	SAN MARCOS	CA		10/27/2022	04/04/2023	554,760							618,300	618,300			
A921119	SANTEE	CA		11/04/2022	03/27/2023	383,500							400,500	400,500			
A921122	MENLO PARK	CA		11/02/2022	04/05/2023	1,968,800							1,968,800	1,968,800			
A921145	CANYON LAKE	CA		01/17/2023	04/21/2023								410,500	410,500			
A921149	WEST SACRAMENTO	CA		11/16/2022	03/10/2023	207,500							258,600	258,600			
A921160	ROSEVILLE	CA		01/31/2023	04/12/2023	334,800							454,800	454,800			
A921162	SACRAMENTO	CA		01/31/2023	05/03/2023	405,000							405,000	405,000			
A921167	SACRAMENTO	CA		01/31/2023	04/18/2023	258,300							341,300	341,300			
A921174	CARLSBAD	CA		11/21/2022	03/01/2023	898,000							898,000	898,000			
A921176	CAMARILLO	CA		12/08/2022	03/07/2023								337,276	337,276			
A921184	FAIRFIELD	CA		12/20/2022	03/21/2023								383,000	383,000			
A921186	LAKE ARROWHEAD	CA		01/17/2023	04/21/2023								652,500	652,500			
A921219	LOS ANGELES	CA		12/22/2022	03/10/2023								990,000	990,000			
A921240	INGLEWOOD	CA		01/18/2023	04/28/2023								816,587	816,587			
A921251	THOUSAND OAKS	CA		01/23/2023	03/31/2023								636,503	636,503			
A921260	NORTH HIGHLANDS	CA		01/09/2023	05/23/2023								210,000	210,000			
A921282	SAN DIEGO	CA		01/09/2023	04/04/2023								500,500	500,500			
A921284	VISTA	CA		01/10/2023	05/09/2023								429,250	429,250			
A921285	WHITTIER	CA		01/12/2023	05/18/2023								415,000	415,000			
A921316	LONG BEACH	CA		02/08/2023	05/31/2023								444,500	444,500			
A921324	CULVER CITY	CA		02/10/2023	03/31/2023								1,722,500	1,722,500			
A921326	LOS ANGELES	CA		01/31/2023	04/24/2023								1,885,000	1,885,000			
A921330	SAN CARLOS	CA		02/10/2023	05/11/2023								1,080,000	1,080,000			
A921331	CUPERTINO	CA		02/10/2023	05/09/2023								1,050,000	1,050,000			
A921334	LOS ANGELES	CA		02/10/2023	03/30/2023								672,000	672,000			
A921336	LOS ANGELES	CA		02/10/2023	04/24/2023								927,000	927,000			
A921337	SAN JOSE	CA		02/10/2023	03/31/2023								720,000	720,000			
A921340	LOS ANGELES	CA		02/10/2023	04/14/2023								1,267,500	1,267,500			
A921353	PALMDALE	CA		02/21/2023	05/24/2023								359,896	359,896			
A921362	LOS ANGELES	CA		03/02/2023	05/10/2023								3,412,500	3,412,500			
A921364	AGUANGA	CA		02/27/2023	05/30/2023								293,125	293,125			
A921366	OCEANSIDE	CA		02/09/2023	05/04/2023								490,104	490,104			
A921384	VISTA	CA		02/14/2023	05/11/2023								589,599	589,599			
A921400	OCEANSIDE	CA		02/22/2023	05/17/2023								412,500	412,500			
A921411	PALMDALE	CA		02/27/2023	05/10/2023								397,500	397,500			
A921415	SPRING VALLEY	CA		03/06/2023	05/22/2023								493,667	493,667			
A921436	SAN DIEGO	CA		03/06/2023	05/26/2023								738,750	738,750			
A970068	WARREN	OR		07/15/2022	04/03/2023	317,900							317,900	317,900			
A970069	PORTLAND	OR		07/12/2022	04/17/2023	423,000							423,000	423,000			
A980106	SEATTLE	WA		02/17/2021	05/25/2023	558,122							286,849	286,849			
A980122	SEATTLE	WA		04/21/2021	03/29/2023	1,275,000							881,803	881,803			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A980124	KIRKLAND	WA		04/22/2021	05/22/2023	1,312,500							1,278,190	1,278,190			
A980126	SEATTLE	WA		12/27/2021	03/17/2023	1,493,823							1,533,003	1,533,003			
A980127	SEATTLE	WA		04/27/2021	03/21/2023	765,000							501,638	501,638			
A980176	KIRKLAND	WA		12/16/2021	03/24/2023	790,795							810,751	810,751			
A980177	KIRKLAND	WA		12/16/2021	03/24/2023	779,708							813,615	813,615			
A980183	SEATTLE	WA		12/21/2021	03/16/2023	947,000							947,000	947,000			
A980186	SEATTLE	WA		11/22/2022	04/10/2023								403,222	403,222			
A980192	SEATTLE	WA		01/27/2022	04/28/2023	671,922							1,295,027	1,295,027			
A980208	SEATTLE	WA		03/09/2022	03/20/2023	210,690							222,133	222,133			
A980215	SEATTLE	WA		03/18/2022	03/20/2023	809,590							871,000	871,000			
A980239	SEATTLE	WA		05/26/2022	05/24/2023	661,801							1,211,525	1,211,525			
A980251	WASHOUGAL	WA		07/01/2022	03/27/2023	272,000							325,500	325,500			
A980255	SEATTLE	WA		06/22/2022	05/19/2023	865,500							988,950	988,950			
A980257	SEATTLE	WA		07/20/2022	04/20/2023	788,250							978,500	978,500			
A980259	SEATTLE	WA		08/16/2022	04/05/2023	811,750							668,500	668,500			
A980266	SEATTLE	WA		09/06/2022	05/01/2023	699,000							925,000	925,000			
A980269	KIRKLAND	WA		10/04/2022		892,148							783,016	783,016			
A980272	PUYALLUP	WA		01/31/2023	05/02/2023	432,200							432,200	432,200			
A980275	CHENEY	WA		01/31/2023	05/11/2023	230,000							230,000	230,000			
AG1007	JEFFERSON	OR		04/26/2019	05/10/2023	3,232,005							3,195,457	3,195,457			
AG1027	PIPESTONE	MN		10/14/2020	04/07/2023	786,059							786,059	786,059			
AG1028	PIPESTONE	MN		10/14/2020	04/07/2023	781,257							781,257	781,257			
AG1045	FRESNO	CA		03/01/2021	05/23/2023	9,098,892							8,934,242	8,934,242			
AG1053	WELLINGTON	MO		06/29/2021	03/23/2023	1,035,694							1,028,244	1,028,244			
AG1094	WHITEFACE	TX		04/25/2022	03/24/2023	1,076,519							1,076,519	1,076,519			
P1911015549	Garden Ridge	TX		01/10/2020	03/31/2023	12,042		2,504			2,504		2,186	2,186		431	431
P1912016905	ORLANDO	FL		02/03/2020	05/01/2023	376,648		52			52		381,215	381,215		7,141	7,141
P1912016953	CAPISTRANO BEACH	CA		01/25/2020	04/01/2023	1,242,434		64			64		1,266,718	1,266,718		24,032	24,032
P2001017503	LOMBARD	IL		02/20/2020	04/01/2023	160,931		271			271		164,445	164,445		3,898	3,898
P2002018000	MAMMOTH LAKES	CA		02/27/2020		145,077							144,516	144,516		(81,694)	(81,694)
P2009020343	MESA	AZ		12/14/2020	05/01/2023	141,159		(524)			(524)		65,336	65,336		(7,763)	(7,763)
P2009020349	JACKSONVILLE	FL		12/15/2020	05/01/2023	514,395		(142)			(142)		489,143	489,143		(19,644)	(19,644)
P2009020361	GRANBY	MA		10/02/2020	03/01/2023	224,150		(38)			(38)		212,131	212,131		(11,090)	(11,090)
P2009020362	GRANBY	MA		10/02/2020	05/01/2023	247,139		(84)			(84)		233,636	233,636		(12,147)	(12,147)
P2009020363	Kent	WA		10/02/2020	03/01/2023	335,481		(168)			(168)		318,593	318,593		(16,721)	(16,721)
P2009020366	MIAMI	FL		10/02/2020	04/30/2023	159,414		(713)			(713)		36,286	36,286		(10,357)	(10,357)
P2009020380	DALLAS	OR		10/13/2020	05/01/2023	542,850		(174)			(174)		512,155	512,155		(26,756)	(26,756)
P2009020384	NEW YORK	NY		10/15/2020	04/01/2023	153,336		(27)			(27)		144,920	144,920		(7,568)	(7,568)
P2009020389	Castle Rock	WA		10/16/2020	03/01/2023	201,071							194,151	194,151		(6,288)	(6,288)
P2009020391	SHUTESBURY	MA		10/19/2020	04/01/2023	243,141		(41)			(41)		229,321	229,321		(11,979)	(11,979)
P2009020502	BLADENSBURG	MD		01/25/2021	03/01/2023	194,315		(51)			(51)		187,863	187,863		(5,852)	(5,852)
P2009020592	JACKSONVILLE	OR		01/27/2021		698,570							671,913	671,913		(24,000)	(24,000)
P2009020646	VICTORVILLE	CA		03/09/2021	05/01/2023	138,230		(34)			(34)		132,153	132,153		(5,028)	(5,028)
P2009021389	FLUSHING	NY		02/05/2021	05/01/2023	400,156							379,489	379,489		(18,059)	(18,059)
P2009021551	CHEHALIS	WA		03/15/2021	04/01/2023	431,256							408,622	408,622		(20,156)	(20,156)
P2009021621	PARKLAND	FL		03/30/2021	04/01/2023	601,623		(118)			(118)		564,417	564,417		(33,082)	(33,082)
P2009021869	ANTIOCH	CA		04/09/2021	05/01/2023	452,594		(167)			(167)		424,982	424,982		(23,910)	(23,910)
P2009021912	BELLEVUE	WA		04/27/2021	04/01/2023	935,592							886,862	886,862		(43,145)	(43,145)
P2009022081	STOCKHOLM	NJ		05/07/2021	05/01/2023	185,017		(65)			(65)		173,671	173,671		(10,008)	(10,008)
P2009023368	CHICAGO	IL		01/27/2022	05/01/2023	455,643		(141)			(141)		425,953	425,953		(27,670)	(27,670)
P2009023394	PHOENIX	AZ		02/01/2022	05/01/2023	322,518		(100)			(100)		304,080	304,080		(16,651)	(16,651)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023668	MARIETTA	GA		01/11/2022	03/01/2023	113,985		(8)			(8)		112,875	112,875		(1,102)	(1,102)
P2009023728	TUCKER	GA		01/11/2022	05/01/2023	106,045		(1)			(1)		105,000	105,000		(1,041)	(1,041)
P2009023887	LARGO	FL		04/08/2022	05/01/2023	1,063,084		(281)			(281)		1,005,000	1,005,000		(57,388)	(57,388)
P2009023895	ST HELENA ISLAND	SC		03/31/2022		900,044							847,879	847,879		(49,254)	(49,254)
P2009024305	ROMEOVILLE	IL		01/31/2023	04/01/2023	184,408		(21)			(21)		175,408	175,408		(7,883)	(7,883)
P2009024399	MIAMI	FL		07/31/2022		361,820							152,024	152,024		(15,405)	(15,405)
P2009024954	SOUTHAVEN	MS		08/31/2022		304,490							192,287	192,287		(11,601)	(11,601)
P2009025008	HOMESTEAD	FL		09/14/2022		381,130							368,141	368,141		(12,268)	(12,268)
P2009025174	SALEM	UT		11/01/2022	04/01/2023	483,282		(29)			(29)		468,723	468,723		(13,165)	(13,165)
P2009025182	COLORADO SPRINGS	CO		10/25/2022	05/01/2023	555,997		(54)			(54)		538,534	538,534		(16,113)	(16,113)
P2009025190	VINELAND	NJ		11/21/2022	05/01/2023			(28)			(28)		344,756	344,756		(7,330)	(7,330)
P2009025205	HUNTINGTON BCH	CA		11/28/2022	04/01/2023			(26)			(26)		892,449	892,449		(11,496)	(11,496)
P2009025224	RCH PALOS VRD	CA		11/23/2022	04/01/2023			(104)			(104)		1,995,939	1,995,939		(47,192)	(47,192)
P4220116020	COCONUT GROVE	FL		03/25/2022	05/01/2023	790,650		9			9		785,887	785,887		1,164	1,164
P4220116146	ATLANTA	GA		02/17/2022	04/01/2023	643,470		(71)			(71)		619,607	619,607		(20,364)	(20,364)
P4220216556	KEY LARGO	FL		03/15/2022	04/01/2023	470,093		(73)			(73)		444,706	444,706		(23,139)	(23,139)
P4220317223	WOODLAND HILLS	CA		04/01/2022	05/01/2023	1,489,130		(260)			(260)		1,438,941	1,438,941		(38,876)	(38,876)
P4220417895	MERRITT ISLAND	FL		01/31/2023	04/01/2023	818,476		(41)			(41)		768,750	768,750		(49,603)	(49,603)
P4220418502	CHARLOTTE	NC		07/11/2022	04/01/2023	576,176		(51)			(51)		550,167	550,167		(24,457)	(24,457)
P4220518669	MORENO VALLEY	CA		05/26/2022	05/01/2023	519,308		(47)			(47)		490,000	490,000		(29,190)	(29,190)
P4220518805	OAKLAND PARK	FL		06/27/2022	03/01/2023	402,752		(21)			(21)		380,000	380,000		(22,731)	(22,731)
P4220619752	PARKLAND	FL		01/31/2023	05/01/2023	734,791		(108)			(108)		708,185	708,185		(23,979)	(23,979)
P4220620387	FLOYD	VA		08/11/2022	05/01/2023	440,015		(144)			(144)		418,442	418,442		(16,270)	(16,270)
P4220620547	FLAGSTAFF	AZ		07/15/2022	05/01/2023	494,246		(68)			(68)		478,152	478,152		(14,129)	(14,129)
P4220720588	FALLS CHURCH	VA		07/15/2022	05/01/2023	602,738		(110)			(110)		575,128	575,128		(25,523)	(25,523)
P4220720645	LUTZ	FL		08/22/2022		446,656							426,724	426,724		(19,045)	(19,045)
P4220721025	PORT ST. LUCIE	FL		08/12/2022	04/01/2023	729,747		(41)			(41)		706,969	706,969		(21,008)	(21,008)
P4220721435	ODESSA	TX		09/07/2022		430,979							415,343	415,343		(14,851)	(14,851)
P4220822357	CARSON	CA		09/14/2022	04/01/2023	642,299		(43)			(43)		623,367	623,367		(16,661)	(16,661)
P4220822475	SAN JOSE	CA		09/09/2022		420,896							404,033	404,033		(16,037)	(16,037)
P4220822531	BROKEN BOW	OK		09/27/2022	05/01/2023	1,018,331		(181)			(181)		975,063	975,063		(38,572)	(38,572)
P4220822642	NEW ALBANY	OH		09/26/2022	03/01/2023	1,745,674		(469)			(469)		1,675,090	1,675,090		(66,421)	(66,421)
P4221024405	PANAMA CITY BEACH	FL		04/14/2023	05/01/2023								1,480,000	1,480,000		(38,584)	(38,584)
P4221024949	WEDDINGTON	NC		11/17/2022	04/01/2023	1,395,075		(100)			(100)		1,332,603	1,332,603		40,847	40,847
P4221227289	MC KINNEY	TX		01/20/2023									233,400	233,400		(3,493)	(3,493)
P4230229080	DELAND	FL		03/15/2023	05/01/2023			(27)			(27)		276,424	276,424		(12,072)	(12,072)
P5210212019	HENDERSONVILLE	TN		03/02/2020	03/31/2023	165,450		(176)			(176)		131,935	131,935		(6,173)	(6,173)
P5220216261	LAND O LAKES	FL		02/23/2022	04/01/2023	418,221		(65)			(65)		392,086	392,086		(24,923)	(24,923)
P5220216773	INVERNESS	IL		03/25/2022		529,438							496,276	496,276		(31,784)	(31,784)
P5220316889	SUMMERVILLE	SC		05/06/2022	03/01/2023	163,022		(335)			(335)		46,569	46,569		(13,263)	(13,263)
P5220418602	CORPUS CHRISTI	TX		07/31/2022	05/01/2023	599,370							578,432	578,432		(35,790)	(35,790)
P5220418614	SCOTTSDALE	AZ		05/13/2022	05/01/2023	883,293		(80)			(80)		865,137	865,137		(13,396)	(13,396)
P5220519032	DALLAS	TX		06/01/2022	04/01/2023	2,285,437		(6)			(6)		2,275,000	2,275,000		(10,414)	(10,414)
P5220619577	LIBERTY TOWNSHIP	OH		07/07/2022	05/01/2023	199,041		(83)			(83)		190,550	190,550		(5,473)	(5,473)
P5220619765	BIRMINGHAM	AL		07/28/2022	03/01/2023	178,015		(43)			(43)		171,400	171,400		(6,329)	(6,329)
P5220619911	NEW CASTLE	DE		07/19/2022	03/01/2023	267,150		(46)			(46)		259,109	259,109		(7,694)	(7,694)
P5220619928	CHICAGO	IL		08/11/2022	05/01/2023	1,340,806		52			52		1,363,622	1,363,622		24,066	24,066
P5220620211	FORT WASHINGTON	MD		08/01/2022	05/01/2023	646,105		(122)			(122)		616,760	616,760		(27,400)	(27,400)
P5220620429	AUSTIN	TX		08/03/2022	03/01/2023	674,851		(176)			(176)		647,334	647,334		(25,995)	(25,995)
P5220620520	EL PRADO	NM		07/22/2022	03/01/2023	407,523		(58)			(58)		398,035	398,035		(8,577)	(8,577)
P5220620536	PLACENTIA	CA		06/18/2022	03/01/2023	720,916		(108)			(108)		704,045	704,045		(15,177)	(15,177)

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220720643	MIAMI	FL		08/03/2022	03/01/2023	384,702		(70)			(70)		373,904	373,904		(9,904)	(9,904)
P5220720757	TURNER	ME		01/31/2023	05/01/2023	416,823		(69)			(69)		398,116	398,116		(17,747)	(17,747)
P5220721346	SWANSBORO	NC		09/28/2022	04/01/2023	333,701		(32)			(32)		318,311	318,311		(14,184)	(14,184)
P5220821622	LAS VEGAS	NV		08/15/2022	05/01/2023	367,991		(4)			(4)		365,600	365,600		(1,181)	(1,181)
P5220821975	SEMINOLE	TX		09/15/2022	05/01/2023	451,566		(66)			(66)		434,522	434,522		(16,640)	(16,640)
P5220822303	STAMFORD	CT		09/19/2022	03/01/2023	236,524		(17)			(17)		233,723	233,723		(2,200)	(2,200)
P5220822409	FONTANA	CA		09/26/2022	05/01/2023	519,971		(30)			(30)		500,000	500,000		(19,896)	(19,896)
P5220822544	HAYDEN	ID		09/23/2022	05/01/2023	319,335		(55)			(55)		305,692	305,692		(12,099)	(12,099)
P5220922958	COLLEGE STATION	TX		09/20/2022		157,606							154,830	154,830		(2,303)	(2,303)
P5221024625	MEMPHIS	TN		11/03/2022	05/01/2023	77,423		(10)			(10)		74,593	74,593		(2,648)	(2,648)
P5221024678	WINTHROP	MA		11/14/2022	05/01/2023	334,256		(47)			(47)		319,442	319,442		(14,300)	(14,300)
P5221025117	OCEANSIDE	CA		11/11/2022	04/01/2023	774,577		(53)			(53)		748,018	748,018		(24,365)	(24,365)
P5221025192	EUHARLEE	GA		11/17/2022	03/01/2023	197,967		(33)			(33)		189,791	189,791		(8,038)	(8,038)
P5221125451	LAKE FOREST	CA		10/29/2022		793,898							532	532		(26,248)	(26,248)
P5221125689	EL CAJON	CA		11/28/2022	04/01/2023			(70)			(70)		770,335	770,335		(33,423)	(33,423)
P5221125882	HURRICANE	UT		11/10/2022	05/01/2023	672,195		(52)			(52)		658,750	658,750		(11,546)	(11,546)
P5221226624	RANCHO CUCAMONGA	CA		12/30/2022	05/01/2023			(359)			(359)		1,347,227	1,347,227		(36,608)	(36,608)
P5221226810	PHOENIX	AZ		12/17/2022	03/01/2023			(13)			(13)		564,999	564,999		(8,066)	(8,066)
P5221227324	SAN ANTONIO	TX		12/27/2022	04/01/2023			(7)			(7)		123,884	123,884		(4,004)	(4,004)
P5230330089	DECATUR	GA		03/27/2023	05/01/2023								268,337	268,337		(10,572)	(10,572)
P8220500005	HERCULES	CA		05/24/2022	03/01/2023	484,741		(32)			(32)		479,572	479,572		(5,019)	(5,019)
R2004955582	Fort Worth	TX	R	06/15/2021	03/01/2023	212,585							212,585	212,585			
R2004955583	Fort Worth	TX	R	06/15/2021	03/01/2023	198,261							198,261	198,261			
R2004956403	JACKSONVILLE	FL	R	10/26/2021	05/01/2023	118,647							118,647	118,647			
R2004956589	Jacksonville	FL	R	10/26/2021	03/01/2023	77,995							77,995	77,995			
R2004956603	JACKSONVILLE	FL	R	10/26/2021	04/01/2023	164,904							164,904	164,904			
0199999. Mortgages closed by repayment						326,124,183		(4,359)			(4,359)		360,955,153	359,468,340		(3,124,424)	(3,124,424)
800005	DAYTON	TX		12/31/2020		11,211,211							145,421	145,421			
900252	CHATTANOOGA	TN		04/01/2005		1,539,432							46,404	46,404			
900755	TUALATIN	OR		10/11/2006		125,418							27,631	27,631			
900783	GARDENDALE	AL		02/16/2007		114,301							19,202	19,202			
900863	MADISON HEIGHTS	MI		09/12/2007		233,599							27,263	27,263			
900864	BRIGHTON	MI		09/12/2007		448,509							52,345	52,345			
900932	DALLAS	TX		12/13/2007		282,343							29,502	29,502			
901092	CLOVER	SC		08/21/2008		500,581							18,411	18,411			
901172	BETHESDA	MD		07/30/2009		1,040,052							63,876	63,876			
901187	DALLAS	TX		08/17/2009		435,470							24,271	24,271			
901195	MARTINSBURG	WV		11/09/2009		865,119							94,613	94,613			
901205	AUSTIN	TX		10/30/2009		976,555							56,712	56,712			
901261	HELENA	MT		05/06/2010		87,779							7,958	7,958			
901290	VANDALIA	OH		08/05/2010		610,519							51,950	51,950			
901325	BEAUMONT	TX		12/02/2010		182,959							13,438	13,438			
901331	CARROLLTON	TX		10/08/2010		503,231							21,475	21,475			
901334	CLEVELAND	OH		12/09/2010		561,117							40,313	40,313			
901345	RANCHO SANTA MARGARI	CA		12/20/2010		672,463							27,738	27,738			
901366	EL PASO	TX		11/22/2010		401,700							29,751	29,751			
901368	HOUSTON	TX		01/13/2011		723,777							29,329	29,329			
901403	TEMPE	AZ		02/28/2011		621,628							44,337	44,337			
901444	NATIONAL CITY	CA		06/13/2011		435,960							26,680	26,680			
901445	HEBRON	KY		05/11/2011		317,619							20,884	20,884			
901482	JACKSON	MS		07/21/2011		336,123							20,245	20,245			

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901535	SALT LAKE CITY	UT		10/18/2011		536,204							20,081	20,081			
901610	SPRINGFIELD	MO		06/27/2012		990,730							32,282	32,282			
901636	PASADENA	CA		09/04/2012		2,518,980							77,725	77,725			
901643	SNELVILLE	GA		10/01/2012		649,558							13,283	13,283			
901644	KALAMAZOO	MI		09/20/2012		435,504							94,920	94,920			
901645	WEST SENECA	NY		10/18/2012		1,478,726							44,917	44,917			
901646	BENICIA	CA		09/05/2012		407,665							18,834	18,834			
901651	MILL VALLEY	CA		09/25/2012		1,192,026							54,238	54,238			
901655	CITY OF LEON VALLEY	TX		10/10/2012		665,817							20,143	20,143			
901661	PINSON	AL		11/20/2012		1,870,996							84,762	84,762			
901665	ATLANTA	GA		11/13/2012		1,432,698							43,173	43,173			
901668	FOLSOM	PA		12/18/2012		922,171							27,420	27,420			
901679	PHENIX CITY	AL		12/14/2012		1,582,588							46,863	46,863			
901682	MARYVILLE	TN		12/13/2012		1,326,825							40,450	40,450			
901707	TUCSON	AZ		03/28/2013		3,525,692							100,202	100,202			
901713	CRESTVIEW HILLS	KY		02/26/2013		767,483		1,413			1,413		56,694	56,694			
901716	KENNESAW	GA		02/28/2013		785,461							22,856	22,856			
901717	WEST PALM BEACH	FL		03/05/2013		2,180,222							42,199	42,199			
901722	CHICAGO	IL		05/17/2013		1,083,699							30,133	30,133			
901730	BLAINE	MN		04/01/2013		2,068,927							60,688	60,688			
901734	ROMEOVILLE	IL		04/30/2013		785,675							22,461	22,461			
901738	HIGHLAND PARK	IL		04/16/2013		2,583,708							26,371	26,371			
901743	EAGAN	MN		04/01/2013		1,036,932							19,924	19,924			
901746	MOBILE	AL		05/24/2013		548,462							21,946	21,946			
901753	KIRKLAND	WA		04/30/2013		787,643							32,544	32,544			
901764	MOBILE	AL		06/18/2013		934,314							28,079	28,079			
901767	MILL VALLEY	CA		06/10/2013		529,568							20,800	20,800			
901777	ROCKY MOUNT	NC		06/26/2013		1,445,080							40,093	40,093			
901782	AGOURA HILLS	CA		08/14/2013		1,305,917							35,815	35,815			
901788	FERGUSON	MO		08/13/2013		3,896,946							44,016	44,016			
901794	BOYNTON BEACH	FL		07/18/2013		1,879,237							20,466	20,466			
901797	ELLISVILLE	MO		08/13/2013		5,938,204							67,072	67,072			
901801	STONE MOUNTAIN	GA		08/14/2013		4,369,134							41,080	41,080			
901805	BIRMINGHAM	AL		09/03/2013									32,111	32,111			
901808	ANN ARBOR	MI		08/29/2013		1,200,592							32,423	32,423			
901809	PERRY	GA		07/31/2013		1,397,298							25,123	25,123			
901820	CARROLLTON	GA		09/26/2013		810,631							21,104	21,104			
901821	ATHENS	GA		09/26/2013		1,422,159							37,025	37,025			
901823	EL PASO	TX		10/17/2013		1,683,443							62,693	62,693			
901824	SPRING HILL	KS		10/03/2013		549,128							44,174	44,174			
901828	INDIANAPOLIS	IN		09/19/2013		2,032,038							77,203	77,203			
901846	MEMPHIS	TN		01/15/2014		7,189,846							74,707	74,707			
901847	KENNESAW	GA		11/01/2013									23,050	23,050			
901857	NEW YORK	NY		11/22/2013		1,997,444							33,795	33,795			
901863	CHITTENANGO	NY		12/19/2013		1,754,327							43,862	43,862			
901871	CHANHASSEN	MN		01/21/2014		3,580,627							48,316	48,316			
901872	ARDMORE	PA		01/07/2014		990,803							9,948	9,948			
901881	VIRGINIA BEACH	VA		01/31/2014		1,120,367							27,664	27,664			
901882	EXTON	PA		01/23/2014		466,927		217			217		16,206	16,206			
901887	FORT WAYNE	IN		03/17/2014		4,694,856							163,292	163,292			
901893	MIDLOTHIAN	VA		03/27/2014		1,755,205							17,150	17,150			

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901898	ODESSA	TX		04/30/2014		1,673,474							40,921	40,921			
901899	ODESSA	TX		04/30/2014		1,912,541							46,767	46,767			
901902	MEBANE	NC		05/01/2014									59,049	59,049			
901907	SOUTHAVEN	MS		05/14/2014		1,402,896							23,457	23,457			
901911	NEW HUDSON	MI		06/02/2014		2,448,115							57,074	57,074			
901912	BLOOMFIELD HILLS	MI		06/02/2014		2,579,726							59,843	59,843			
901913	HOUSTON	TX		06/05/2014		2,930,338							28,122	28,122			
901916	CRANBURY	NJ		09/09/2014		338,613							45,052	45,052			
901917	RIALTO	CA		06/16/2014		3,564,293							22,986	22,986			
901919	KATY	TX		07/21/2014		2,797,125							44,321	44,321			
901920	FORT WORTH	TX		10/01/2014		5,465,845							123,721	123,721			
901922	WINCHESTER	KY		07/30/2014		3,498,614							35,512	35,512			
901923	DOTHAN	AL		10/01/2014		1,730,842							16,522	16,522			
901926	MINNETONKA	MN		07/29/2014		4,007,180							47,170	47,170			
901928	ANNADALE	VA		09/02/2014		2,781,106							26,689	26,689			
901930	CHICAGO	IL		07/31/2014		2,046,568							20,131	20,131			
901931	AMES	IA		09/18/2014		2,261,709							51,169	51,169			
901932	KENNESAW	GA		09/17/2014		1,546,788							35,423	35,423			
901933	CRANBURY	NJ		12/02/2014		1,473,172							44,911	44,911			
901934	AUSTIN	TX		10/21/2014		2,234,928							21,189	21,189			
901942	READINGTON	NJ		12/23/2014		6,884,505							212,700	212,700			
901943	LOPATCONG TWNSHIP/PH	NJ		12/23/2014		7,370,236							184,195	184,195			
901944	SEATTLE	WA		02/09/2015		2,884,377							19,481	19,481			
901946	MADISON	TN		01/06/2015		344,831							38,420	38,420			
901947	CHICAGO	IL		12/12/2014		2,183,951							67,789	67,789			
901948	CHICAGO	IL		12/12/2014		1,889,118							58,637	58,637			
901954	SARTELL	MN		12/17/2014		4,339,824							43,234	43,234			
901956	KENNESAW	GA		12/17/2014		1,426,863							32,689	32,689			
901959	TUCSON	AZ		12/23/2014		1,153,498							34,802	34,802			
901960	WEST VALLEY CITY	UT		03/02/2015		5,172,087							50,528	50,528			
901961	VALENCIA	CA		12/30/2014		3,103,396							70,699	70,699			
901963	GRAND FORKS	ND		12/30/2014		1,978,595							19,506	19,506			
901968	ORO VALLEY	AZ		01/28/2015		1,507,113							14,807	14,807			
901969	MUKILTEO	WA		01/30/2015		837,568							25,085	25,085			
901973	TUCSON	AZ		02/10/2015		3,959,012							39,142	39,142			
901979	ROCK TAVERN	NY		12/23/2014		1,077,933							33,303	33,303			
901980	AMELIA	OH		03/31/2015		3,171,984							50,826	50,826			
901983	MONTICELLO	MN		04/28/2015		1,132,018							24,237	24,237			
901986	LOUISVILLE	KY		04/29/2015		2,835,559							34,848	34,848			
901987	BIRMINGHAM	AL		03/02/2015		2,492,252							54,375	54,375			
901989	STERLING HEIGHTS	MI		06/17/2015		3,365,582							72,433	72,433			
901991	BRONX	NY		04/30/2015		6,565,252							65,605	65,605			
901992	OCOEE	FL		04/28/2015		3,758,984							35,725	35,725			
901995	BROOKFIELD	WI		04/13/2015		4,104,095							42,171	42,171			
901996	BROOKFIELD	WI		04/10/2015		1,460,110							15,003	15,003			
901998	OMAHA	NE		05/15/2015		3,565,319							79,046	79,046			
901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		2,816,644							44,751	44,751			
902000	FULLERTON	CA		04/30/2015		5,765,847							55,579	55,579			
902004	LAS VEGAS	NV		05/14/2015		1,873,937							53,666	53,666			
902007	MENDOTA HEIGHTS	MN		06/11/2015		3,142,944							29,895	29,895			
902008	SAN JOSE	CA		05/21/2015		1,340,581							28,787	28,787			

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902009	SAN JOSE	CA		05/28/2015		2,987,938							19,876	19,876			
902010	TUALATIN	OR		05/21/2015		3,594,052							35,165	35,165			
902012	FARMERS BRANCH	TX		06/01/2015		2,193,028							47,218	47,218			
902013	FULLERTON	CA		06/04/2015		2,136,875							14,214	14,214			
902015	HUNTINGTON BEACH	CA		09/01/2015		6,421,122							42,877	42,877			
902016	AUSTIN	TX		06/19/2015		1,241,089							34,944	34,944			
902017	SAN JOSE	CA		07/06/2015		5,542,178							117,503	117,503			
902019	ORANGE	CA		06/18/2015		1,595,585							15,957	15,957			
902020	SALEM	OR		06/16/2015		1,384,779							45,992	45,992			
902022	WARREN	MI		06/17/2015		1,877,449							53,843	53,843			
902025	ANNAPOLIS	MD		07/01/2015		5,992,688							58,865	58,865			
902027	COLLEYVILLE	TX		06/26/2015		2,973,356							28,589	28,589			
902030	AUBURN	WA		06/25/2015		1,034,117							29,116	29,116			
902035	ST PAUL	MN		07/15/2015		3,398,808		1,468			1,468		73,428	73,428			
902036	ST. LOUIS PARK	MN		06/18/2015		8,534,096							82,940	82,940			
902037	MISSION VIEJO	CA		09/17/2015		5,272,402							49,716	49,716			
902038	IRVINE	CA		06/30/2015		2,816,618							26,936	26,936			
902039	CORPUS CHRISTI	TX		08/13/2015		1,462,289							30,275	30,275			
902040	PORT ARANSAS	TX		08/13/2015		1,846,057							38,220	38,220			
902042	SOUTH BEND	IN		08/12/2015		676,969							57,930	57,930			
902043	OCOEE	FL		09/15/2015		846,884							22,726	22,726			
902044	ORLANDO	FL		09/15/2015		1,330,818							35,712	35,712			
902045	MECHANICSVILLE	VA		08/06/2015		7,952,654							75,169	75,169			
902047	POMPANO BEACH	FL		08/14/2015		2,221,505							31,882	31,882			
902048	PEARLAND	TX		08/04/2015		3,344,039							30,655	30,655			
902050	ALBUQUERQUE	NM		08/13/2015		4,472,266							93,304	93,304			
902052	MIDDLETON	WI		08/13/2015		3,673,243							33,561	33,561			
902054	NASHVILLE	TN		12/01/2015		2,289,510							21,146	21,146			
902055	JACKSONVILLE	FL		10/07/2015		2,112,054							30,485	30,485			
902056	JACKSONVILLE	FL		10/01/2015		3,024,268							44,010	44,010			
902057	SAN JOSE	CA		11/03/2015		3,038,714							19,089	19,089			
902061	STAFFORD	TX		09/29/2015		3,339,433							68,115	68,115			
902063	BELLEVUE	WA		10/26/2015		5,428,883							110,236	110,236			
902064	EARTH CITY	MO		11/17/2015		2,791,829							25,332	25,332			
902065	EXTON	PA		10/30/2015		4,286,201							39,593	39,593			
902066	SERLING HEIGHTS	MI		01/14/2016		1,501,673							66,172	66,172			
902068	AUSTIN	TX		12/10/2015		3,958,914							78,019	78,019			
902069	WATAUGA	TX		11/19/2015		3,311,612							30,587	30,587			
902070	SAN ANTONIO	TX		11/12/2015		1,735,671							34,314	34,314			
902071	SHOREWOOD	MN		11/04/2015		4,922,897							44,819	44,819			
902072	PORTLAND	OR		11/30/2015		1,808,831							16,322	16,322			
902076	OAKLAND	CA		02/01/2016		9,920,376							88,477	88,477			
902078	ST CLOUD	MN		01/29/2016		6,923,127							62,581	62,581			
902079	BOULDER	CO		12/31/2015		1,353,338							38,523	38,523			
902080	GAINESVILLE	FL		12/30/2015		2,041,676							40,465	40,465			
902081	GAINESVILLE	FL		12/30/2015		2,041,676							40,465	40,465			
902082	ADDISON	TX		12/30/2015		2,451,461							48,532	48,532			
902084	JACKSON	MS		12/21/2015		1,728,313							24,237	24,237			
902091	SURPRISE	AZ		03/01/2016		4,166,398							36,102	36,102			
902093	KIRKWOOD	MO		02/16/2016		8,320,472							72,593	72,593			
902096	BRIGHTON	CO		03/24/2016		430,038		217			217		22,729	22,729			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902099	WILSONVILLE	OR		03/17/2016		2,632,043							15,923	15,923			
902106	ALBANY	NY		05/13/2016		7,561,041							68,694	68,694			
902108	PORTLAND	OR		05/02/2016		2,286,616							42,990	42,990			
902109	KINGSTON BOROUGH	PA		05/02/2016		3,423,899							29,974	29,974			
902111	DALLAS	TX		05/06/2016		8,394,895							161,199	161,199			
902112	ST. LOUIS	MO		05/24/2016		4,207,435							79,666	79,666			
902113	VANCOUVER	WA		06/01/2016		5,630,097							49,569	49,569			
902114	CHARLOTTE	NC		06/09/2016		1,717,039							14,931	14,931			
902115	NORCO	CA		07/01/2016		3,555,469							31,097	31,097			
902116	EARTH CITY	MO		06/28/2016		9,191,367							80,850	80,850			
902117	TUCSON	AZ		05/19/2016		1,203,325							29,332	29,332			
902118	FLORA	MS		06/13/2016		1,206,090		119			119		48,022	48,022			
902119	DEERFIELD	IL		07/12/2016		2,516,742							21,875	21,875			
902121	KENNESAW	GA		06/22/2016		7,350,197		3,348			3,348		94,403	94,403			
902122	ROSWELL	GA		06/23/2016		3,231,240							61,659	61,659			
902123	CONYERS	GA		06/23/2016		2,379,431							45,404	45,404			
902124	SMYRNA	GA		06/23/2016		3,388,181		1,605			1,605		65,420	65,420			
902125	SMYRNA	GA		06/15/2016		4,339,944		2,112			2,112		83,823	83,823			
902126	NORCROSS	GA		06/23/2016		2,555,425							48,763	48,763			
902127	CARTERSVILLE	GA		06/15/2016		3,128,638		1,288			1,288		60,315	60,315			
902128	MARIETTA	GA		06/17/2016		2,726,867		1,866			1,866		52,927	52,927			
902129	CONYERS	GA		07/07/2016		2,001,111							37,815	37,815			
902130	PANAMA CITY	FL		06/17/2016		3,746,578		1,631			1,631		72,271	72,271			
902131	CHARLOTTE	NC		06/27/2016		3,883,323							72,719	72,719			
902133	HERNANDO	MS		06/30/2016		11,297,683							105,098	105,098			
902134	EAGAN	MN		07/01/2016		976,914							23,590	23,590			
902135	TUCSON	AZ		08/08/2016									14,405	14,405			
902136	NEWINGTON	VA		11/01/2016		14,478,467							119,208	119,208			
902137	EDINA	MN		08/09/2016		3,483,340							39,213	39,213			
902138	ALPHARETTA	GA		08/10/2016		3,131,559							58,064	58,064			
902139	CORONA	CA		08/02/2016		4,918,518							44,956	44,956			
902141	MENTOR	OH		08/22/2016		2,103,098							18,167	18,167			
902142	ARLINGTON	VA		09/01/2016		1,003,585							8,921	8,921			
902143	LAS VEGAS	NV		09/01/2016		2,656,030							22,679	22,679			
902145	WARREN	MI		09/22/2016		1,877,948							24,436	24,436			
902146	BLACKLICK	OH		10/03/2016		845,059							7,249	7,249			
902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		2,852,075							24,466	24,466			
902148	HARRISBURG	PA		09/30/2016		1,756,705							11,096	11,096			
902149	YORBA LINDA	CA		10/31/2016		1,682,419							14,770	14,770			
902150	JACKSONVILLE	FL		10/25/2016		7,554,034							137,862	137,862			
902151	CHESAPEAKE	VA		11/07/2016		1,961,627							17,111	17,111			
902152	BROWNSVILLE	TX		10/19/2016		6,022,786							111,701	111,701			
902154	CHARLOTTE	NC		10/05/2016		1,808,926							16,079	16,079			
902156	OREM	UT		10/11/2016		3,802,767							32,622	32,622			
902157	GIG HARBOR	WA		11/22/2016		5,816,864		3,142			3,142		32,094	32,094			
902159	SNELLVILLE	GA		11/29/2016		2,100,534							18,939	18,939			
902160	LITTLETON	CO		12/01/2016		11,881,695							75,394	75,394			
902161	SAN ANTONIO	TX		12/08/2016		15,195,038							133,285	133,285			
902162	HOUSTON	TX		12/06/2016		859,591		51			51		31,054	31,054			
902163	GLEN BURNIE	MD		11/29/2016		6,346,000							54,832	54,832			
902164	SPOKANE VALLEY	WA		12/01/2016		1,860,366							16,041	16,041			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902165	OAKWOOD VILLAGE	OH		12/21/2016		2,637,341							22,210	22,210			
902166	INDEPENDENCE	OH		12/21/2016		1,573,898							13,254	13,254			
902167	SUGAR LAND	TX		01/18/2017		2,656,711		1,257			1,257		35,080	35,080			
902168	SAN ANTONIO	TX		12/19/2016		2,211,964							12,480	12,480			
902169	CRESTVIEW	FL		03/02/2017		5,635,215							48,294	48,294			
902172	MIDVALE	UT		04/06/2017		6,825,270							54,669	54,669			
902173	SAN DIEGO	CA		04/11/2017		5,156,869							63,485	63,485			
902174	CYPRESS	CA		01/31/2017		9,851,991							37,500	37,500			
902175	CUMMING	GA		02/01/2017		2,568,979							45,735	45,735			
902176	SAVANNAH	GA		02/01/2017		3,449,772							61,416	61,416			
902177	SAVANNAH	GA		02/01/2017		4,770,961							84,937	84,937			
902178	NORCROSS	GA		02/01/2017		1,343,209							23,913	23,913			
902179	CULVER CITY	CA		02/23/2017		1,316,803							10,390	10,390			
902180	WILMINGTON	DE		02/09/2017		3,605,604							40,946	40,946			
902181	COCOA	FL		01/27/2017		971,883							43,904	43,904			
902182	LAS VEGAS	NV		01/18/2017		8,121,815							102,117	102,117			
902183	NOTTINGHAM	MD		02/23/2017		5,568,923							46,237	46,237			
902184	NEWPORT NEWS	VA		03/13/2017		7,715,264							95,177	95,177			
902186	ROCHESTER	NY		03/07/2017		3,246,029							38,565	38,565			
902189	WESTMINSTER	CA		03/23/2017		3,892,045							33,139	33,139			
902190	GAHANNA	OH		02/28/2017		4,793,665							37,960	37,960			
902191	MORAGA	CA		04/13/2017		3,473,183							26,983	26,983			
902194	CINCINNATI	OH		03/31/2017		3,554,809							27,600	27,600			
902195	SOUTH JORDAN	UT		05/01/2017		10,441,158							84,242	84,242			
902196	SOUTH JORDAN	UT		05/01/2017		13,892,781							112,091	112,091			
902197	PALANTINE	IL		05/04/2017		1,832,512							13,922	13,922			
902198	CINCINNATI	OH		04/03/2017									11,731	11,731			
902199	TUCSON	AZ		05/04/2017		3,746,861							44,535	44,535			
902201	BASKING RIDGE	NJ		05/11/2017		2,191,721							26,413	26,413			
902202	TUCSON	AZ		06/22/2017		5,116,117							38,268	38,268			
902203	CENTENNIAL	CO		05/30/2017		3,208,966							21,263	21,263			
902206	MINNETONKA	MN		06/13/2017		11,101,118							116,360	116,360			
902207	CHARLESTON	SC		06/01/2017		4,203,510							50,527	50,527			
902208	DALLAS	TX		07/12/2017		2,614,395							17,720	17,720			
902209	SCOTTSDALE	AZ		05/16/2017		14,768,459							115,433	115,433			
902215	SPOKANE VALLEY	WA		07/31/2017		7,884,557							53,588	53,588			
902217	SPRINGFIELD	OR		08/01/2017		4,072,051							31,931	31,931			
902218	HAWAIIAN GARDENS	CA		06/29/2017		10,182,722							55,538	55,538			
902220	ORLANDO	FL		08/08/2017		12,506,177							146,109	146,109			
902221	ST. LOUIS	MO		06/22/2017		2,578,458							32,258	32,258			
902222	MESA	AZ		08/10/2017		4,809,827							37,117	37,117			
902223	LIVERPOOL	NY		08/18/2017		3,628,545							19,808	19,808			
902224	LOS ANGELES	CA		09/07/2017		7,433,564							57,988	57,988			
902226	LAKEWOOD	CO		07/25/2017		1,523,711							11,977	11,977			
902227	COSTA MESA	CA		10/04/2017		1,639,737							20,013	20,013			
902228	SEATTLE	WA		11/14/2017		2,631,809							20,555	20,555			
902229	PASADENA	CA		08/30/2017		2,238,884		150			150		18,960	18,960			
902230	MESQUITE	TX		09/21/2017		7,693,833							92,758	92,758			
902231	NOTTINGHAM	MD		10/02/2017		15,410,211							87,487	87,487			
902232	WEST DES MOINES	IA		09/28/2017		17,093,099							118,593	118,593			
902233	WILSONVILLE	OR		09/20/2017		2,128,362							12,159	12,159			

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	2	3					8	9	10	11	12	13					
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902234	ALEXANDRIA	VA		10/02/2017		2,956,193							35,472	35,472			
902235	HALFMOON	NY		09/01/2017		19,380,090							103,735	103,735			
902236	BOISE	ID		10/31/2017		2,179,437							12,060	12,060			
902237	ONTARIO	CA		10/05/2017		2,021,215							15,421	15,421			
902238	FORT WORTH	TX		10/17/2017		2,109,136							24,521	24,521			
902239	VERNON	CA		11/02/2017		2,520,083							40,744	40,744			
902240	LONG BEACH	CA		11/02/2017		3,899,081							61,898	61,898			
902241	WOODLAND HILLS	CA		09/27/2017		3,622,234							20,343	20,343			
902242	ALPHARETTA	GA		10/24/2017		6,750,699							111,851	111,851			
902243	ALPHARETTA	GA		10/24/2017		2,869,528							47,545	47,545			
902244	MARIETTA	GA		10/19/2017		5,460,511							42,183	42,183			
902245	WESTLAKE VILLAGE	CA		10/30/2017		10,863,964		735			735		61,266	61,266			
902246	ALPHARETTA	GA		10/31/2017		3,349,142							41,488	41,488			
902247	JACKSONVILLE BEACH	FL		11/28/2017		2,938,853							22,953	22,953			
902248	SAN ANTONIO	TX		10/30/2017		3,293,067							25,250	25,250			
902249	CHARLOTTE	NC		10/12/2017		2,556,802							20,221	20,221			
902250	CHATSWORTH	CA		10/25/2017		3,595,490		713			713		20,540	20,540			
902255	JACKSONVILLE BEACH	FL		11/28/2017		3,158,171							24,666	24,666			
902256	JACKSONVILLE	FL		11/28/2017		7,193,611							56,183	56,183			
902257	SACRAMENTO	CA		11/30/2017		3,307,999							39,287	39,287			
902258	PORTSMOUTH	VA		10/31/2017		4,176,515							31,745	31,745			
902259	EVERETT	WA		12/27/2017		3,130,942							23,827	23,827			
902260	ESCONDIDO	CA		01/30/2018		1,980,179							15,474	15,474			
902261	GAINESVILLE	GA		01/30/2018		11,795,482							83,976	83,976			
902262	MEMPHIS	TN		02/08/2018		4,609,876							34,662	34,662			
902263	OREM	UT		03/29/2018		5,882,813							66,833	66,833			
902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,027,251							46,126	46,126			
902265	COLLIERVILLE	TN		02/06/2018		8,863,630							66,731	66,731			
902266	SYRACUSE	NY		02/22/2018		1,867,372							13,789	13,789			
902268	MADISON	WI		01/17/2018		1,664,419							19,379	19,379			
902269	SANTA ANA	CA		01/25/2018		21,823,963							118,661	118,661			
902270	NORFOLK	VA		02/27/2018		3,700,000							15,375	15,375			
902272	HUNTSVILLE	AL		03/06/2018		2,818,865							21,812	21,812			
902273	FREDERICK	MD		05/16/2018		6,618,463							45,598	45,598			
902274	BRADENTON	FL		04/05/2018		2,420,135							35,651	35,651			
902276	FLOWOOD	MS		03/15/2018		1,329,430							14,947	14,947			
902277	FLOWOOD	MS		03/15/2018		1,835,880							20,641	20,641			
902278	HILLIARD	OH		04/12/2018		2,325,396							16,744	16,744			
902279	VIRGINIA BEACH	VA		03/28/2018		2,863,681							21,592	21,592			
902280	LAS VEGAS	NV		03/27/2018		7,955,055							48,241	48,241			
902281	CORONA	CA		04/26/2018		2,755,736							14,958	14,958			
902282	HAZELWOOD	MO		05/17/2018		8,359,597							58,107	58,107			
902283	BROOK PARK	OH		05/03/2018		11,594,053							87,711	87,711			
902284	MIDLAND	TX		05/10/2018		3,503,828							25,031	25,031			
902285	JACKSONVILLE	FL		05/17/2018		2,562,134							27,383	27,383			
902286	SALT LAKE CITY	UT		05/10/2018		2,501,634							12,238	12,238			
902288	COLUMBIA	MD		04/30/2018		18,524,279							79,312	79,312			
902289	NORTH OLMSTED	OH		05/09/2018		2,591,712							12,833	12,833			
902290	NILES	OH		05/31/2018		2,971,672							21,931	21,931			
902292	MILWAUKEE	WI		04/19/2018		3,347,195							36,885	36,885			
902293	CLINTON	MS		05/24/2018		3,341,130							16,008	16,008			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902294	MOUNT PLEASANT	SC		04/30/2018		2,865,695							20,421	20,421			
902295	WILLOWICK	OH		05/24/2018		3,422,805							17,065	17,065			
902297	MILWAUKEE	WI		06/07/2018		14,267,177							77,849	77,849			
902298	CORONA	CA		06/14/2018		2,307,117							12,016	12,016			
902299	CLINTON	MS		07/02/2018		1,043,264							6,908	6,908			
902300	SAN ANTONIO	TX		07/09/2018		11,726,005							81,790	81,790			
902301	RENTON	WA		06/19/2018		2,308,123							11,960	11,960			
902303	AMERICAN FORK	UT		07/05/2018		8,913,673							63,163	63,163			
902304	TWINSBURG	OH		07/19/2018		2,740,092							29,908	29,908			
902305	SIGNAL HILLS	CA		07/11/2018		4,182,848							20,235	20,235			
902306	ALPHARETTA	GA		06/21/2018		1,896,309							12,926	12,926			
902307	TWINSBURG	OH		07/23/2018		2,039,727							29,924	29,924			
902308	ALBUQUERQUE	NM		07/18/2018		7,875,708		518			518		55,632	55,632			
902309	ALBUQUERQUE	NM		07/18/2018		2,038,503		192			192		11,533	11,533			
902310	MONTCLAIR	CA		06/15/2018		6,396,638							32,299	32,299			
902311	FAYETTEVILLE	NC		06/28/2018		11,007,688							44,179	44,179			
902312	LITTLETON	CO		06/28/2018		2,253,773							15,588	15,588			
902313	MENLO PARK	CA		07/19/2018		2,427,303							17,426	17,426			
902314	CORPUS CHRISTI	TX		07/26/2018		4,520,741							30,870	30,870			
902316	PITTSBURGH	PA		08/30/2018		2,318,141							23,879	23,879			
902317	HENDERSON	NV		08/07/2018		2,208,980							12,519	12,519			
902318	LOS GATOS	CA		08/08/2018		3,842,540							42,109	42,109			
902319	LIVERPOOL	NY		08/30/2018		4,847,221							22,920	22,920			
902320	LAS VEGAS	NV		08/30/2018		3,482,562							17,290	17,290			
902321	SAN ANTONIO	TX		09/13/2018		19,762,539							285,075	285,075			
902322	WESTMONT	IL		07/25/2018		6,248,805							31,236	31,236			
902323	FORT WORTH	TX		10/01/2018		3,963,076							18,959	18,959			
902324	TIMONIUM	MD		07/31/2018		2,251,950							15,895	15,895			
902325	ROSEVILLE	MI		09/13/2018		1,309,898							9,276	9,276			
902326	MILWAUKEE	WI		09/11/2018		9,018,453							40,865	40,865			
902328	PORTLAND	OR		10/03/2018		6,426,420							38,617	38,617			
902329	PEWAUKEE	WI		08/30/2018		6,752,598							49,282	49,282			
902330	CHARLOTTE	NC		09/13/2018		2,138,006							10,880	10,880			
902331	SANTA CLARITA	CA		10/17/2018		2,421,400							17,164	17,164			
902332	COLLEGE STATION	TX		09/28/2018		3,806,272							17,796	17,796			
902334	MURRAY	UT		10/09/2018		3,176,604							21,864	21,864			
902335	MURRAY	UT		09/26/2018		3,622,456							25,083	25,083			
902336	MILWAUKEE	WI		08/30/2018		8,309,516							59,044	59,044			
902337	CHICAGO	IL		10/24/2018		4,642,989							31,028	31,028			
902338	FREDERICK	MD		11/09/2018		13,612,182							95,644	95,644			
902339	MCALLEN	TX		10/25/2018		13,049,237							63,747	63,747			
902341	SANTA FE SPRINGS	CA		01/10/2019		12,500,000							46,565	46,565			
902342	TWINSBURG	OH		01/02/2019		6,483,419							44,845	44,845			
902344	PORTLAND	OR		12/05/2018		2,422,808							16,008	16,008			
902345	ST CLOUD	MN		12/20/2018		2,702,061							12,116	12,116			
902346	CHARLOTTE	NC		12/20/2018		12,989,901							70,594	70,594			
902347	MARIETTA	GA		01/09/2019		2,112,052							13,532	13,532			
902348	MARIETTA	GA		02/07/2019		2,114,297							13,666	13,666			
902350	TUKWILA	WA		02/28/2019		3,518,270							35,465	35,465			
902351	ABINGDON	MD		12/14/2018		8,332,951							54,163	54,163			
902352	HOUSTON	TX		12/17/2018		6,903,055							42,450	42,450			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902353	MOORESTOWN	NJ		02/11/2019		8,083,454							54,291	54,291			
902354	KENNESAW	GA		01/30/2019		3,982,268							26,367	26,367			
902356	ALBUQUERQUE	NM		02/01/2019		2,354,743							24,983	24,983			
902357	ALBUQUERQUE	NM		02/01/2019		4,098,997							43,489	43,489			
902358	CEDAR PARK	TX		02/28/2019		2,294,651							15,079	15,079			
902359	SOUTH SALT LAKE	UT		03/05/2019		3,925,654							18,153	18,153			
902360	NEWPORT BEACH	CA		03/12/2019		14,566,593							69,185	69,185			
902361	MIDDLETOWN	NJ		03/08/2019		20,687,138							97,386	97,386			
902362	PASADENA	TX		02/27/2019		5,944,098							81,831	81,831			
902363	DULUTH	GA		03/12/2019		7,742,637							52,686	52,686			
902364	ST CLOUD	MN		03/07/2019		3,453,692							16,404	16,404			
902366	COLUMBUS	OH		03/04/2019		4,023,064							28,385	28,385			
902367	INDIANAPOLIS	IN		04/22/2019		2,617,491							17,699	17,699			
902368	ADDISON	TX		05/01/2019		6,076,627							39,980	39,980			
902369	HALFMOON	NY		05/06/2019		14,551,345							65,830	65,830			
902370	GARDNER	KS		05/09/2019		2,999,590		338			338		15,017	15,017			
902371	MOUNT PROSPECT	IL		04/17/2019		2,390,273							15,987	15,987			
902372	KNOXVILLE	TN		05/24/2019		2,902,761							19,248	19,248			
902373	LOS ANGELES	CA		05/29/2019		10,079,524							44,394	44,394			
902375	SALT LAKE CITY	UT		04/30/2019		9,710,266							39,652	39,652			
902376	OCEANSIDE	CA		07/01/2019		5,108,693							20,943	20,943			
902377	BROOKLYN	NY		08/02/2019		14,836,005							65,079	65,079			
902380	STERLING	VA		07/18/2019		19,718,325							112,741	112,741			
902381	CHICAGO	IL		08/14/2019		5,870,431							27,241	27,241			
902382	HOUSTON	TX		07/25/2019		2,905,218							15,763	15,763			
902383	PORTLAND	OR		08/26/2019		8,404,653							84,015	84,015			
902384	NASHVILLE	TN		08/02/2019		2,679,228							26,732	26,732			
902385	TUKWILA	WA		07/24/2019		954,582							6,515	6,515			
902386	SANTA FE SPRINGS	CA		07/17/2019		4,326,933							17,465	17,465			
902387	PEACHTREE CORNERS	GA		08/29/2019		6,874,760							45,705	45,705			
902388	HIGHLAND PARK	MI		10/03/2019		3,219,957							32,378	32,378			
902389	BENSALEM	PA		09/04/2019		2,194,073							15,311	15,311			
902390	MIDDLE RIVER	MD		08/28/2019		14,979,225							108,118	108,118			
902391	BENSALEM	PA		09/18/2019		1,664,779							11,461	11,461			
902392	BLAINE	MN		09/05/2019		1,849,755							12,735	12,735			
902393	ALBUQUERQUE	NM		09/27/2019		5,209,498							26,311	26,311			
902394	CREVE COEUR	MO		09/05/2019		1,661,918							11,676	11,676			
902395	MIDDLETON	WI		10/01/2019		3,109,541							16,010	16,010			
902396	FORT WORTH	TX		10/29/2019		2,082,462							27,684	27,684			
902397	JACKSONVILLE	FL		10/11/2019		9,715,251							67,970	67,970			
902398	COVINGTON	WA		09/12/2019		11,320,755							57,184	57,184			
902399	ARDEN HILLS	MN		09/26/2019		3,943,129							21,788	21,788			
902400	STERLING HEIGHTS	MI		10/08/2019		6,236,142							32,154	32,154			
902401	SACRAMENTO	CA		10/15/2019		13,372,576							71,043	71,043			
902402	ELMA	NY		10/03/2019		3,271,306							33,000	33,000			
902403	WALDORF	MD		09/25/2019		4,228,342							31,049	31,049			
902404	IRVINE	CA		10/15/2019		3,744,471							16,055	16,055			
902405	PHILADELPHIA	PA		10/16/2019		3,158,168							16,493	16,493			
902406	NORTHGLENN	CO		10/10/2019		6,798,421							34,593	34,593			
902407	AUBURN HILLS	MI		09/26/2019		11,317,259							49,413	49,413			
902409	SAN DIEGO	CA		11/14/2019		4,053,819							18,981	18,981			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902410	ALBUQUERQUE	NM		11/13/2019		2,465,741							25,324	25,324			
902411	CHARLESTON	SC		11/05/2019		1,444,453							6,923	6,923			
902412	SAN ANTONIO	TX		11/14/2019		5,756,915							93,322	93,322			
902413	DOWNINGTON	PA		09/30/2019		3,671,366							27,569	27,569			
902414	COLORADO SPRINGS	CO		02/20/2020		2,101,459							14,346	14,346			
902415	LANSDALE	PA		09/30/2019		1,376,762							10,338	10,338			
902416	DENVER	CO		10/31/2019		16,000,798							85,735	85,735			
902417	INDIO	CA		11/21/2019		8,454,674							47,824	47,824			
902419	HOMEWOOD	AL		11/07/2019		6,366,978							38,725	38,725			
902420	LEAGUE CITY	TX		12/06/2019		1,949,617							13,874	13,874			
902421	BROOKLYN	NY		11/26/2019		1,890,716							18,750	18,750			
902422	ONTARIO	CA		12/12/2019		1,696,275							9,480	9,480			
902423	PLEASANTON	CA		12/12/2019		3,309,305							17,261	17,261			
902424	SAN ANTONIO	TX		01/15/2020		4,106,333							65,433	65,433			
902425	COLUMBUS	OH		12/10/2019		1,605,748							8,521	8,521			
902426	SPOKANE	WA		12/11/2019		1,774,860							9,499	9,499			
902427	EDEN PRAIRIE	MN		11/27/2019		12,000,000							57,320	57,320			
902428	ATLANTA	GA		12/20/2019		4,722,787							25,061	25,061			
902429	STILLWATER	NY		12/24/2019		24,194,048							118,703	118,703			
902430	CHICAGO	IL		12/19/2019		1,596,695							7,801	7,801			
902431	LAKEWOOD	NJ		12/19/2019		4,732,318							24,259	24,259			
902432	LAS VEGAS	NV		12/18/2019		1,297,289							9,332	9,332			
902433	CHICAGO	IL		12/13/2019		4,717,168							16,757	16,757			
902434	LEXINGTON	KY		02/06/2020		6,437,067							33,706	33,706			
902435	FOUNTAIN VALLEY	CA		11/19/2019		11,742,780							60,158	60,158			
902436	ASHBURN	VA		12/30/2019		3,315,902							16,704	16,704			
902437	CHULA VISTA	CA		01/09/2020		2,135,069							10,704	10,704			
902438	GARLAND	TX		01/23/2020		10,908,776							111,685	111,685			
902439	DOUGLASSVILLE	PA		12/24/2019		5,400,752							54,829	54,829			
902440	ANN ARBOR	MI		01/21/2020		8,000,000							36,450	36,450			
902441	LEXINGTON	KY		02/06/2020		6,981,378							36,556	36,556			
902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,381,223							28,800	28,800			
902443	HUNTINGTON BEACH	CA		12/23/2019		3,021,038							16,169	16,169			
902444	RANCHO DOMINGUEZ	CA		12/23/2019									4,945	4,945			
902446	BLOOMINGTON	IN		01/30/2020		19,102,113							96,607	96,607			
902447	LA HABRA	CA		01/30/2020		13,327,613							71,609	71,609			
902449	CHARLOTTE	NC		12/20/2019		6,402,654							45,842	45,842			
902450	RIVERSIDE	CA		01/29/2020		1,486,046							7,150	7,150			
902451	WHITTIER	CA		01/30/2020		8,962,122							50,462	50,462			
902452	TAMPA	FL		01/29/2020		4,636,190							25,021	25,021			
902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		5,757,121							31,732	31,732			
902454	NEW ALBANY	IN		01/21/2020		12,976,601							68,537	68,537			
902455	MEMPHIS	TN		01/29/2020		1,585,639							7,225	7,225			
902456	LAKEWOOD	CO		02/05/2020		2,675,155							13,431	13,431			
902457	AURORA	CO		02/14/2020		2,798,000							19,472	19,472			
902458	SACRAMENTO	CA		01/27/2020		3,316,433							17,068	17,068			
902459	NEW BERLIN	WI		02/13/2020		8,804,105							66,507	66,507			
902460	MIDDLETON	WI		02/13/2020		6,030,306							44,953	44,953			
902461	AUBURN	WA		02/04/2020		1,860,364							13,411	13,411			
902462	KING OF PRUSSIA	PA		03/12/2020		1,723,187							27,539	27,539			
902463	ROWLETT	TX		02/13/2020		1,867,028							12,834	12,834			

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902464	PLAINVILLE	MA		04/08/2020		13,201,558							46,229	46,229			
902465	WEST DES MOINES	IA		02/26/2020		3,178,478							16,440	16,440			
902466	WIXOM	MI		02/26/2020		3,775,751							60,438	60,438			
902467	VISTA	CA		03/23/2020		3,993,993							40,704	40,704			
902469	DARIEN	CT		03/19/2020		1,120,818							7,843	7,843			
902470	WINTER GARDEN	FL		03/18/2020		4,132,420							41,532	41,532			
902471	WILLOW GROVE	PA		03/30/2020		4,325,129							27,133	27,133			
902472	GRIMES	IA		04/09/2020		16,557,111							117,536	117,536			
902473	ROCKLIN	CA		04/09/2020		3,813,571							18,991	18,991			
902474	LOUISVILLE	KY		04/07/2020		3,303,513							43,194	43,194			
902475	TUALATIN	OR		02/26/2020		3,993,206							29,689	29,689			
902476	LAKE OSWEGO	OR		02/27/2020		2,228,766							16,571	16,571			
902477	AUBURN	WA		02/26/2020		1,857,305							13,809	13,809			
902479	CENTENNIAL	CO		04/01/2020		2,802,599							19,558	19,558			
902482	ST PETERSBURG	FL		05/12/2020		5,043,112							27,225	27,225			
902483	FOSTER CITY	CA		05/05/2020		7,497,537							52,820	52,820			
902485	STERLING HEIGHTS	MI		04/30/2020		3,419,096							33,959	33,959			
902486	EL PASO	TX		05/12/2020									23,691	23,691			
902490	PROVO	UT		07/14/2020		6,212,272							32,147	32,147			
902491	SAN CLEMENTE	CA		05/28/2020		2,000,130							7,021	7,021			
902492	PLANTATION	FL		08/06/2020		1,406,542							13,949	13,949			
902494	CENTENNIAL	CO		05/20/2020		2,284,858							12,041	12,041			
902498	HOMESTEAD	FL		05/21/2020		3,621,208		2,047			2,047		60,048	60,048			
902499	MIAMI	FL		05/21/2020		3,834,397		2,162			2,162		63,580	63,580			
902500	SANTA FE	NM		06/02/2020		1,881,125							34,768	34,768			
902501	ST LOUIS PARK	MN		06/10/2020		2,144,070							11,440	11,440			
902502	MELBOURNE	FL		03/19/2020		9,087,053							90,867	90,867			
902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,187,236							7,861	7,861			
902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,516,940							16,665	16,665			
902505	SHELBY TOWNSHIP	MI		10/08/2020		2,880,692							14,828	14,828			
902506	LATHAM	NY		11/12/2020		4,751,505							72,128	72,128			
902507	SCOTTSDALE	AZ		11/12/2020		3,804,710		732			732		20,181	20,181			
902508	SCOTTSDALE	AZ		11/17/2020		2,204,431							12,318	12,318			
902509	SCOTTSDALE	AZ		11/17/2020		1,916,896							10,711	10,711			
902510	BELLEVUE	WA		11/05/2020		893,821							13,895	13,895			
902511	MEMPHIS	TN		12/01/2020		3,190,407							33,809	33,809			
902512	CHICAGO	IL		12/17/2020		2,220,424							10,731	10,731			
902513	LEXINGTON	KY		12/14/2020		3,234,226							22,406	22,406			
902514	ROCKVILLE	MD		12/15/2020		5,766,278							31,829	31,829			
902515	MIDDLETON	WI		12/16/2020		4,802,937							26,448	26,448			
902516	REDMOND	WA		12/17/2020		4,705,980							26,387	26,387			
902517	BEDFORD	OH		12/22/2020		4,272,790							30,643	30,643			
902518	SUMNER	WA		01/25/2021		4,529,109							23,942	23,942			
902519	MOBILE	AL		03/30/2021		9,173,276							33,777	33,777			
902521	ORANGE	CA		01/12/2021		1,925,107							10,482	10,482			
902522	MILWAUKEE	WI		12/10/2020		5,117,598							52,145	52,145			
902524	BOULDER	CO		02/04/2021		2,578,594							17,967	17,967			
902525	CHARLOTTE	NC		12/17/2020		2,939,787							16,885	16,885			
902526	HOMEWOOD	AL		01/29/2021		1,466,674							9,004	9,004			
902527	SOUTHAVEN	MS		01/29/2021		4,018,775							57,573	57,573			
902528	SILVER SPRING	MD		03/01/2021		2,773,647							18,738	18,738			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902529	SANTA FE SPRINGS	CA		01/08/2021		3,083,243							16,356	16,356			
902530	WARREN	MI		03/10/2021		3,639,640		318			318		53,733	53,733			
902531	VAN NUYS	CA		02/12/2021		9,648,291							51,818	51,818			
902532	CORONA	CA		03/23/2021		4,696,699							47,020	47,020			
902533	GERMANTOWN	WI		02/25/2021		3,971,241							41,338	41,338			
902534	SALINA	NY		04/30/2021		4,357,135							22,884	22,884			
902535	SALINA	NY		04/30/2021		6,293,640							33,055	33,055			
902536	SALINA	NY		04/30/2021		2,565,869							13,476	13,476			
902537	OMAHA	NE		04/30/2021		7,748,769							40,812	40,812			
902538	VISTA	CA		06/07/2021		2,724,843							13,625	13,625			
902539	CHULA VISTA	CA		06/03/2021		4,371,090		2,637			2,637		22,289	22,289			
902540	LIVINGSTON	NJ		06/09/2021		7,244,603							46,552	46,552			
902541	SAN DIEGO	CA		06/02/2021		4,707,154		4,142			4,142		24,502	24,502			
902542	CHARLESTON	SC		07/16/2021		2,038,021							9,070	9,070			
902543	HOMEWOOD	AL		07/26/2021		5,206,444		3,117			3,117		28,868	28,868			
902544	DALLAS	TX		09/08/2021		2,723,963							16,726	16,726			
902545	TUSTIN	CA		09/01/2021		1,829,729							35,140	35,140			
902547	GLEN BURNIE	MD		09/23/2021		10,655,596							71,783	71,783			
902548	MILWAUKEE	WI		08/30/2021		9,061,040							48,665	48,665			
902549	HUNTINGTON BEACH	CA		12/02/2021		6,829,870							46,748	46,748			
902550	NORTH ATTLEBORO	MA		12/10/2021		5,893,156							19,798	19,798			
902553	CINCINNATI	OH		12/28/2021		5,302,456							26,905	26,905			
902555	BOULDER	CO		02/10/2022		7,893,585							36,234	36,234			
902558	VAN NUYS	CA		04/28/2022		11,758,434							105,669	105,669			
990BHP1	PHILADELPHIA	PA		06/15/2018		5,000,000							1,630,116	1,630,116			
990DOLL	BERKELEY	MO		08/05/2020		662,243							335,687	335,687			
990ELJ1	LA JOLLA	CA		08/09/2018		8,901,563							72,444	72,444			
990HAR1	ST. HELENA	CA		06/05/2019		4,661,625							26,143	26,143			
990HOW1	SAN FRANCISCO	CA		07/09/2019		5,184,843							3,204,286	3,204,286			
990HPA2	ORLANDO	FL		05/16/2019		4,178,085							61,959	61,959			
990RPK2	BROOKLYN	NY		12/01/2022		3,497,043							227,273	227,273			
990WEN1	ROCHESTER	NY		11/07/2017		4,256,983							56,295	56,295			
A150096	YORK	PA		05/07/2018		162,711							344	344			
A150232	PHILADELPHIA	PA		03/18/2022		765,770							655,097	655,097			
A170782	EAST ORANGE	NJ		12/13/2021		894,645							223,242	223,242			
A170788	LINDEN	NJ		12/13/2021		1,839,031							199,666	199,666			
A350132	BIRMINGHAM	AL		02/03/2021		273,750							82,500	82,500			
A370284	CHATTANOOGA	TN		04/01/2022		4,070,862							100,000	100,000			
A460166	SOUTH BEND	IN		05/07/2019		1,039,388							3,628	3,628			
A630456	KANSAS CITY	MO		08/30/2021		278,259							140,380	140,380			
A800125	PEYTON	CO		08/30/2022		895,769							200,000	200,000			
A918901	LOS ANGELES	CA		10/28/2021		2,101,474							383,141	383,141			
A919252	LAFAYETTE	CA		12/20/2021									501,644	501,644			
A919262	MANHATTAN BEACH	CA		07/27/2022		1,317,403							361,202	361,202			
A919471	MOUNTAIN VIEW	CA		07/15/2022									505,875	505,875			
A919526	SAN JOSE	CA		10/21/2022		1,389,622							223,353	223,353			
A919764	NEWPORT BEACH	CA		03/10/2022		2,646,575							428,349	428,349			
A920454	SAN JOSE	CA		06/23/2022									485,777	485,777			
A920465	LOS ANGELES	CA		06/22/2022									791,346	791,346			
A920493	LOS ANGELES	CA		07/05/2022		3,001,792							375,984	375,984			
A920533	MENLO PARK	CA		07/06/2022		2,120,000							300,034	300,034			

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A920572	SAN CARLOS	CA		07/13/2022		1,721,250							303,750	303,750			
A980141	KIRKLAND	WA		05/28/2021		1,751,486							1,650,808	1,650,808			
A980172	SEATTLE	WA		01/11/2022		980,199							389,473	389,473			
A980182	SEATTLE	WA		12/13/2021		501,481							527,216	527,216			
A980192	SEATTLE	WA		01/27/2022									441,660	441,660			
A980238	SEATTLE	WA		07/29/2022		630,283							330,000	330,000			
A980239	SEATTLE	WA		05/26/2022									563,278	563,278			
A980243	SEATTLE	WA		01/31/2023		620,697							124,931	124,931			
A980244	SEATTLE	WA		06/24/2022		918,000							162,000	162,000			
A980252	BELLEVUE	WA		07/18/2022		593,615							432,951	432,951			
A980261	SEATTLE	WA		01/31/2023		566,018							384,221	384,221			
A980263	BELLEVUE	WA		09/06/2022		620,823							450,748	450,748			
AG1007	JEFFERSON	OR		04/26/2019									9,217	9,217			
AG1008	TURNER	OR		04/26/2019		988,688							117,724	117,724			
AG1012	DORR	MI		02/26/2020		8,749,671							104,784	104,784			
AG1019	ROCHESTER	IN		06/30/2020		8,112,989							42,563	42,563			
AG1021	METTLER	CA		07/21/2020		3,766,605							1,021,575	1,021,575			
AG1032	FULTON	IN		09/16/2020		239,841							1,198	1,198			
AG1035	WAPATO	WA		12/17/2020		4,527,349							65,306	65,306			
AG1036	BUHL	ID		02/03/2021		1,298,094							11,181	11,181			
AG1044	ROSE	NE		05/13/2021		5,910,776							48,700	48,700			
AG1046	ST ANNE	IL		10/06/2021		1,870,127							15,464	15,464			
AG1047	ST ANNE	IN		10/06/2021		2,116,196							17,499	17,499			
AG1049	HEREFORD	TX		09/02/2021		14,609,578							119,903	119,903			
AG1054	HAZELTON	ID		08/12/2021		5,568,414							78,551	78,551			
AG1055	EDEN	ID		08/12/2021		21,634,703							142,543	142,543			
AG1057	HEREFORD	TX		08/25/2022		9,839,045							8,792,669	8,792,669			
AG1059	WEBSTER	SD		12/01/2021		2,763,272							23,320	23,320			
AG1061	WOODBURN	IN		11/12/2021		4,744,875							38,903	38,903			
AG1062	WOODBURN	IN		11/12/2021		526,587							12,238	12,238			
AG1064	HINSDALE	MT		12/28/2021		2,208,255							17,153	17,153			
AG1065	STIGLER	OK		02/04/2022		2,528,459							18,993	18,993			
AG1067	STIGLER	OK		02/04/2022		394,302							2,962	2,962			
AG1070	HARRAH	WA		11/30/2021		1,572,455							12,388	12,388			
AG1071	HARRAH	WA		11/30/2021		178,380							3,949	3,949			
AG1078	FRESNO	CA		12/10/2021		3,469,218							1,797,398	1,797,398			
AG1087	WHITEFACE	TX		04/25/2022		42,392,028							435,638	435,638			
AG1089	DALHART	TX		04/11/2022		15,823,706							180,260	180,260			
AG1090	SEMINOLE	TX		03/22/2022		14,142,869							119,416	119,416			
AG1091	MANSON	WA		05/02/2022		13,736,013							107,586	107,586			
AG1092	CHELAN	WA		05/02/2022		2,671,981							14,441	14,441			
AG1095	WILMOT	SD		08/01/2022		4,170,311							30,464	30,464			
AG1096	MOSES LAKE	WA		05/06/2022		7,254,563							37,043	37,043			
AG1107	VARIOUS	TX		03/31/2023									7,791	7,791			
AG1115	VARIOUS	TX		02/03/2023									3,087,849	3,087,849			
AG1116	VARIOUS	TX		02/03/2023									3,087,849	3,087,849			
AG1118	HEREFORD	TX		03/22/2023									12,064	12,064			
AG1119	WAPATO	WA		03/29/2023									27,840	27,840			
P1908013340	IRVINE	CA		09/09/2019		288,419		60			60		1,328	1,328			
P1910014852	REDWOOD CITY	CA		11/21/2019		988,830		834			834		3,924	3,924			
P1910015085	SNOWFLAKE	AZ		02/06/2020		188,281		40			40		822	822			

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P1910015275	NEWARK	NJ		01/18/2020		264,275		1,057			1,057		579	579			
P1910015438	MORAGA	CA		12/16/2019		776,122		149			149		1,947	1,947			
P1911015833	BEACH CITY	TX		01/09/2020		258,047		57			57		1,215	1,215			
P1911015884	ROCKLIN	CA		01/28/2020		867,386		2,572			2,572		1,888	1,888			
P1911015992	BETHANY	CT		12/26/2019		104,351		159			159		16,414	16,414			
P1911016090	MARIETTA	GA		12/19/2019		255,708		1,829			1,829		16,072	16,072			
P1912016246	SALISBURY	MA		02/18/2020		376,189		2,408			2,408		2,086	2,086			
P1912016339	LAS VEGAS	NV		01/16/2020		178,390		40			40		1,324	1,324			
P1912016573	RIO RANCHO	NM		02/03/2020		152,870		31			31		647	647			
P1912016596	ALOHA	OR		01/29/2020		280,673		1,031			1,031		291	291			
P1912016619	QUEEN CREEK	AZ		01/27/2020		367,166		864			864		1,035	1,035			
P1912016657	DEFIANCE	MO		01/14/2020		81,152		1,703			1,703		41,300	41,300			
P1912016714	BRICK	NJ		02/18/2020		369,302		71			71		2,095	2,095			
P1912016715	ALTADENA AREA	CA		01/17/2020		979,250		6,612			6,612		4,365	4,365			
P1912016757	EUGENE	OR		01/13/2020		151,909		882			882		6,061	6,061			
P1912016777	MODESTO	CA		01/09/2020		274,007		60			60		1,321	1,321			
P1912016782	OAKVILLE	CT		01/06/2020		232,214		77			77		4,630	4,630			
P1912016789	WEST PALM BEACH	FL		01/15/2020		206,770		1,179			1,179		759	759			
P1912016824	SANTA CLARITA	CA		02/25/2020		226,365		43			43		856	856			
P1912016880	DANVILLE	CA		01/22/2020		522,516		102			102		2,026	2,026			
P1912016892	ATLANTA	GA		01/13/2020		433,923							1,401	1,401			
P1912016905	ORLANDO	FL		02/03/2020									530	530			
P1912016907	HOLLYWOOD	MD		01/22/2020		380,621		77			77		1,545	1,545			
P1912016931	SAN DIEGO	CA		02/11/2020		459,694		111			111		2,376	2,376			
P1912016939	DESTIN	FL		02/03/2020		401,134		74			74		1,449	1,449			
P1912016979	NORCO	CA		01/15/2020		562,414		137			137		5,959	5,959			
P2001017008	GARDEN GROVE	CA		02/03/2020		287,066		483			483		1,435	1,435			
P2001017064	CORAL SPRINGS	FL		01/22/2020		99,995		18			18		1,404	1,404			
P2001017071	MILL SPRING	NC		02/06/2020		116,164		17			17		297	297			
P2001017123	LOS ALAMITOS	CA		02/03/2020		318,376		68			68		1,419	1,419			
P2001017125	HAMPSHIRE	IL		02/21/2020		247,314		51			51		1,057	1,057			
P2001017132	FAYETTEVILLE	GA		01/15/2020		406,873		84			84		2,289	2,289			
P2001017135	SAN DIEGO	CA		01/25/2020		685,278		150			150		2,075	2,075			
P2001017140	TAMPA	FL		02/11/2020		284,401		54			54		1,051	1,051			
P2001017149	SALEM	OR		02/11/2020		134,942		21			21		377	377			
P2001017220	LAS VEGAS	NV		02/10/2020		161,778		175			175		6,678	6,678			
P2001017256	HILLSBORO BEACH	FL		01/24/2020		513,601		104			104		2,921	2,921			
P2001017268	ORLANDO	FL		02/21/2020		161,619		914			914		589	589			
P2001017276	GRIFFIN	GA		02/07/2020		238,428		34			34		582	582			
P2001017290	WALLER	TX		02/11/2020		279,042		49			49		1,240	1,240			
P2001017339	WESLEY CHAPEL	FL		02/14/2020		216,488		39			39		753	753			
P2001017356	MENIFEE	CA		02/24/2020		361,427		1,330			1,330		1,196	1,196			
P2001017358	MUSKEGON	MI		02/25/2020		171,960		25			25		698	698			
P2001017359	ROXBURY	CT		02/10/2020		503,638		100			100		2,023	2,023			
P2001017362	ROUND ROCK	TX		02/12/2020		209,754		40			40		908	908			
P2001017370	SIMI VALLEY	CA		02/07/2020		478,970		96			96		1,943	1,943			
P2001017429	LOS ANGELES	CA		02/25/2020		187,690		39			39		874	874			
P2001017439	HOUSTON	TX		02/03/2020		177,150		34			34		448	448			
P2001017461	PATERSON	NJ		02/07/2020		306,648		60			60		1,182	1,182			
P2001017503	LOMBARD	IL		02/20/2020									451	451			
P2001017587	MARATHON	FL		02/22/2020		860,974		159			159		3,337	3,337			

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P2001702364	LOS ANGELES	CA		01/16/2020		424,152		97			97		2,098	2,098			
P2001802485	WADSWORTH	OH		11/26/2019		99,960		20			20		392	392			
P2002017634	ORLANDO	FL		02/26/2020		174,887		38			38		794	794			
P2002017647	CORONA	CA		02/19/2020		385,245		95			95		3,348	3,348			
P2002017725	MORENO VALLEY	CA		02/24/2020		141,376		29			29		604	604			
P2002017871	GREENFIELD	WI		02/27/2020		139,063							519	519			
P2002017872	MILWAUKEE	WI		02/27/2020		149,137							557	557			
P2002017876	WOODBRIDGE	VA		02/26/2020		93,909		18			18		531	531			
P2002017906	MIAMI	FL		02/07/2020		387,632		2,176			2,176		1,466	1,466			
P2002017986	YORBA LINDA	CA		02/26/2020		546,894		4,101			4,101		22,169	22,169			
P2002018021	SUNNYVALE	CA		02/26/2020		1,158,049		250			250		5,259	5,259			
P2002802501	LIVERMORE	CA		01/31/2020		983,709		208			208		4,608	4,608			
P2002802507	OXNARD	CA		02/03/2020		461,604		91			91		1,819	1,819			
P2005032493	BRISTOL	PA		07/14/2022				(31)			(31)		318	318			
P2005032699	DURHAM	NC		07/20/2022				(20)			(20)		672	672			
P2005032739	WILSON	NC		08/05/2022				(13)			(13)		89	89			
P2005032742	CHARLOTTE	NC		07/15/2022				(41)			(41)		550	550			
P2005032759	CONCORD	NC		08/23/2022				(34)			(34)		437	437			
P2005032836	CHARLOTTE	NC		08/22/2022				(36)			(36)		467	467			
P2005032885	CHARLOTTE	NC		08/19/2022				(40)			(40)		532	532			
P2005032891	CHARLOTTE	NC		08/18/2022				(44)			(44)		588	588			
P2005032908	CHARLOTTE	NC		08/15/2022				(38)			(38)		504	504			
P2005032928	KANNAPOLIS	NC		09/01/2022				(44)			(44)		571	571			
P2005032994	CHARLOTTE	NC		08/24/2022				(33)			(33)		431	431			
P2005033028	THOMASVILLE	NC		08/23/2022				(15)			(15)		160	160			
P2005033031	GASTONIA	NC		08/24/2022				(28)			(28)		345	345			
P2005033034	AUGUSTA	GA		09/20/2022				(9)			(9)		111	111			
P2005033220	EASTPOINTE	MI		07/11/2022				(17)			(17)		312	312			
P2005033223	DETROIT	MI		09/15/2022				(27)			(27)		233	233			
P2005033280	DETROIT	MI		09/19/2022				(13)			(13)		115	115			
P2005033512	LONGVIEW	TX		06/16/2022				(34)			(34)		359	359			
P2005033638	SACRAMENTO	CA		07/25/2022									1,117	1,117			
P2005033678	RANCHO CORDOVA	CA		07/25/2022				44			44		1,027	1,027			
P2008802558	MILL VALLEY	CA		03/06/2020		667,299							3,200	3,200			
P2008802561	SHERMAN OAKS	CA		03/09/2020		806,337							4,099	4,099			
P2008802562	LA HABRA HEIGHTS	CA		03/09/2020		489,435							1,668	1,668			
P2008802567	RANCHO SANTA MARGARI	CA		02/24/2020		922,859							4,876	4,876			
P2009020033	WYCKOFF	NJ		10/16/2020		357,347		(110)			(110)		1,490	1,490			
P2009020045	CYPRESS	TX		10/26/2020		1,544,400		(502)			(502)		17,679	17,679			
P2009020056	KEW GARDENS HILLS	NY		10/11/2019		173,419							731	731			
P2009020057	BRONX	NY		12/06/2019		423,022							2,563	2,563			
P2009020059	STATEN ISLAND	NY		10/24/2019		408,595							1,536	1,536			
P2009020060	CORONA	NY		02/14/2020		138,684		(355)			(355)		11,313	11,313			
P2009020061	MIAMI	FL		10/22/2019		168,395							896	896			
P2009020064	BROOKLYN	NY		10/25/2019		1,240,207							4,791	4,791			
P2009020065	BROOKLYN	NY		10/16/2019		417,017		(163)			(163)		1,429	1,429			
P2009020068	JAMAICA	NY		11/13/2019		282,534							1,034	1,034			
P2009020069	NEW YORK	NY		11/21/2019		1,432,189		(542)			(542)		4,681	4,681			
P2009020072	CAPE MAY	NJ		12/24/2019		148,733		(63)			(63)		559	559			
P2009020073	STATEN ISLAND	NY		01/30/2020		191,210		(143)			(143)		1,440	1,440			
P2009020077	CORONA	NY		02/03/2020		140,439		(57)			(57)		510	510			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020079	REGO PARK	NY		12/23/2019		333,157		(137)			(137)		1,251	1,251			
P2009020080	PORTSMOUTH	NH		11/21/2019		48,235		(109)			(109)		2,106	2,106			
P2009020081	BROOKLYN	NY		03/18/2020		316,861		(125)			(125)		1,120	1,120			
P2009020082	FRESH MEADOWS	NY		11/06/2019		527,568		(648)			(648)		7,880	7,880			
P2009020084	BRONX	NY		12/06/2019		440,985		(177)			(177)		1,588	1,588			
P2009020085	FLUSHING	NY		03/13/2020		474,591							2,027	2,027			
P2009020086	JERICHO	NY		12/10/2019		428,432		(531)			(531)		4,219	4,219			
P2009020087	TINLEY PARK	IL		12/16/2019		178,353							3,293	3,293			
P2009020089	PHILADELPHIA	PA		12/20/2019		147,971							578	578			
P2009020090	STATEN ISLAND	NY		01/24/2020		373,604		(162)			(162)		1,487	1,487			
P2009020093	BROOKLYN	NY		03/12/2020		479,447		(302)			(302)		4,357	4,357			
P2009020095	STATEN ISLAND	NY		01/14/2020		291,960							1,315	1,315			
P2009020096	CEDARHURST	NY		02/06/2020		595,436							2,266	2,266			
P2009020097	ORLANDO	FL		01/03/2020		124,655							2,332	2,332			
P2009020100	DAVENPORT	FL		02/12/2020		148,226		(67)			(67)		624	624			
P2009020104	WHEATON	IL		01/31/2020		683,950							3,891	3,891			
P2009020105	REGO PARK	NY		02/18/2020		476,114							1,813	1,813			
P2009020107	MIAMI	FL		02/13/2020		326,589							1,272	1,272			
P2009020108	SEWELL	NJ		03/09/2020		244,689		(116)			(116)		5,048	5,048			
P2009020110	SPARTA	NJ		03/06/2020		164,210							1,735	1,735			
P2009020111	LONG BEACH	NY		02/28/2020		399,084							1,980	1,980			
P2009020112	COMMACK	NY		02/13/2020		33,077		(373)			(373)		3,203	3,203			
P2009020114	DALY CITY	CA		03/12/2020		305,445							1,175	1,175			
P2009020116	NEW YORK	NY		05/22/2020		352,267							1,134	1,134			
P2009020117	ROSLYN HEIGHTS	NY		02/21/2020		329,994							1,278	1,278			
P2009020118	SHERMAN OAKS	CA		03/02/2020		1,254,333		(517)			(517)		4,722	4,722			
P2009020120	BOSTON	MA		04/09/2020		1,558,165							5,051	5,051			
P2009020122	REGO PARK	NY		04/27/2020		152,602		(149)			(149)		9,188	9,188			
P2009020123	CORONA	NY		04/03/2020		919,485		(337)			(337)		4,741	4,741			
P2009020124	BETHEL ISLAND	CA		03/16/2020		565,723							2,235	2,235			
P2009020126	BROOKLYN	NY		04/13/2020		193,650		(72)			(72)		625	625			
P2009020127	ASTORIA	NY		05/12/2020		707,629		(263)			(263)		2,272	2,272			
P2009020128	FLUSHING	NY		05/08/2020		161,566		(62)			(62)		541	541			
P2009020129	BOCA RATON	FL		03/10/2020		305,165							982	982			
P2009020130	FLUSHING	NY		04/01/2020		545,447		(204)			(204)		1,760	1,760			
P2009020133	PLANTATION	FL		05/08/2020		158,873		(64)			(64)		858	858			
P2009020134	RIVERHEAD	NY		05/12/2020		101,123		(38)			(38)		324	324			
P2009020136	LODI	NJ		04/23/2020		129,370		(47)			(47)		400	400			
P2009020138	JERSEY CITY	NJ		05/08/2020		221,331		(84)			(84)		731	731			
P2009020142	PORT SAINT LUCIE	FL		04/30/2020		162,514		(60)			(60)		513	513			
P2009020152	CROWLEY	TX		11/10/2020		282,045		(87)			(87)		1,296	1,296			
P2009020156	MISSOURI CITY	TX		11/13/2020		526,862		(132)			(132)		1,821	1,821			
P2009020157	AUBURN	WA		11/13/2020		334,039		(70)			(70)		777	777			
P2009020162	KATY	TX		11/13/2020		510,026		(95)			(95)		2,190	2,190			
P2009020165	KYLE	TX		11/17/2020		202,255		(43)			(43)		482	482			
P2009020166	CHARLOTTE	NC		11/19/2020		369,484		(92)			(92)		884	884			
P2009020168	ENCINO	CA		11/20/2020		613,889		(161)			(161)		2,651	2,651			
P2009020173	WOODBRIDGE	VA		11/20/2020		232,406		(60)			(60)		581	581			
P2009020175	DICKINSON	TX		11/23/2020		142,706		(173)			(173)		12,551	12,551			
P2009020177	HOYTSVILLE	UT		11/20/2020		296,902		(75)			(75)		955	955			
P2009020179	OAK HILLS	CA		12/11/2020		451,401		(113)			(113)		1,368	1,368			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020180	MIRAMAR	FL		12/02/2020		233,108		(47)			(47)		796	796			
P2009020187	HOUSTON	TX		12/03/2020		131,781		(37)			(37)		567	567			
P2009020196	HUNTERSVILLE	NC		11/30/2020		208,431		(115)			(115)		8,630	8,630			
P2009020200	HENRICO	VA		11/16/2020		190,269		(88)			(88)		909	909			
P2009020201	HOLLYWOOD	FL		11/16/2020		248,544		(129)			(129)		1,350	1,350			
P2009020204	HOLLYWOOD	FL		11/20/2020		292,990		(120)			(120)		858	858			
P2009020205	BOISE	ID		11/01/2020		204,825		(97)			(97)		746	746			
P2009020207	NEW ALBANY	OH		11/17/2020		255,783		(60)			(60)		196	196			
P2009020209	HUTCHINSON ISLAND	FL		11/13/2020		252,087		(211)			(211)		1,670	1,670			
P2009020210	CRANBURY	NJ		11/13/2020		564,089		(160)			(160)		988	988			
P2009020211	EL CAJON	CA		11/17/2020		669,637		(285)			(285)		1,373	1,373			
P2009020212	CHICAGO	IL		11/13/2020		234,597		(97)			(97)		688	688			
P2009020213	EAST DUNDEE	IL		11/16/2020		209,668		(97)			(97)		1,149	1,149			
P2009020214	FORT MYERS	FL		11/20/2020		253,137		(163)			(163)		2,950	2,950			
P2009020215	RIVERVEIW	FL		11/19/2020		151,706		(84)			(84)		710	710			
P2009020216	FRANKLIN	WI		11/18/2020		351,551		(153)			(153)		1,164	1,164			
P2009020218	BROWNSBURG	IN		11/12/2020		436,410		(195)			(195)		970	970			
P2009020220	OAK RIDGE	NC		11/18/2020		444,322		(560)			(560)		4,026	4,026			
P2009020222	RANCHO MIRAGE	CA		11/18/2020		331,299		(163)			(163)		1,704	1,704			
P2009020224	TROUTDALE	OR		11/19/2020		445,145		(212)			(212)		2,235	2,235			
P2009020226	EL CAJON	CA		11/30/2020		1,261,219		(340)			(340)		4,894	4,894			
P2009020228	HOUSTON	TX		12/11/2020		279,532		(70)			(70)		1,130	1,130			
P2009020230	MYRTLE BEACH	SC		12/04/2020		199,014		(58)			(58)		604	604			
P2009020231	PARAMOUNT	CA		12/28/2020		276,409		(716)			(716)		5,283	5,283			
P2009020232	HURRICANE	UT		12/04/2020		253,122		(55)			(55)		1,088	1,088			
P2009020238	INDIAN WELLS	CA		11/28/2020		531,643							2,125	2,125			
P2009020240	SANTA FE	NM		11/21/2020		571,514							1,812	1,812			
P2009020241	ESCONDIDO	CA		11/14/2020		205,212		(107)			(107)		728	728			
P2009020247	CARROLLTON	TX		11/23/2020		429,607							1,313	1,313			
P2009020250	FALLBROOK	CA		11/24/2020		444,786		(195)			(195)		1,241	1,241			
P2009020251	RICHARDSON	TX		11/25/2020		71,069		(297)			(297)		2,346	2,346			
P2009020252	HOLT	MO		11/17/2020		210,446		(74)			(74)		752	752			
P2009020254	WESLEY CHAPEL	FL		12/11/2020		234,836		(51)			(51)		748	748			
P2009020255	UPPER MARLBORO	MD		12/14/2020		240,287		(65)			(65)		648	648			
P2009020256	MISSOURI CITY	TX		12/10/2020		900,140		(203)			(203)		3,070	3,070			
P2009020262	WEST GROVE	PA		11/18/2020		303,486		(163)			(163)		1,123	1,123			
P2009020263	SANTA MARGARITA	CA		11/06/2020		421,784		(231)			(231)		1,601	1,601			
P2009020264	LAS VEGAS	NV		11/05/2020		593,102		(3,001)			(3,001)		18,792	18,792			
P2009020265	ENCINO	CA		11/18/2020		2,501,217		(1,631)			(1,631)		11,992	11,992			
P2009020267	FAIRFIELD	CA		11/21/2020		712,155		(365)			(365)		2,578	2,578			
P2009020268	FILLMORE	CA		11/19/2020		446,520		(285)			(285)		2,161	2,161			
P2009020271	SONOMA	CA		11/12/2020		775,933		(369)			(369)		2,360	2,360			
P2009020274	PASADENA	MD		11/18/2020		457,116		(236)			(236)		1,586	1,586			
P2009020275	LAWRENCEVILLE	GA		11/18/2020		223,797		(117)			(117)		793	793			
P2009020277	LOS ANGELES	CA		11/18/2020		398,006		(192)			(192)		1,239	1,239			
P2009020282	HUDSON	FL		11/17/2020		139,777		(70)			(70)		465	465			
P2009020287	GERMANTOWN	MD		11/20/2020		158,754		(81)			(81)		1,094	1,094			
P2009020288	BEAUMONT	CA		11/18/2020		402,557		(218)			(218)		2,083	2,083			
P2009020289	WESTLAKE	OH		11/12/2020		108,459		(61)			(61)		428	428			
P2009020292	FREEHOLD	NJ		11/13/2020		697,355		(767)			(767)		7,922	7,922			
P2009020293	MACOMB	MI		11/20/2020		318,598		(158)			(158)		1,036	1,036			

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P2009020294	KATY	TX		11/16/2020		152,967		(78)			(78)		343	343			
P2009020295	SAN BERNARDINO	CA		11/17/2020		374,535		(186)			(186)		1,218	1,218			
P2009020300	TACOMA	WA		11/16/2020		355,932		(184)			(184)		1,235	1,235			
P2009020301	RENTON	WA		11/06/2020		464,583		(267)			(267)		1,786	1,786			
P2009020302	MOJAVE	CA		11/20/2020		112,534		(56)			(56)		362	362			
P2009020303	YPSILANTI	MI		11/20/2020		184,384		(101)			(101)		698	698			
P2009020307	RIMROCK	AZ		11/20/2020		133,113		(74)			(74)		514	514			
P2009020308	SAN MATEO	CA		11/20/2020		1,127,894		(601)			(601)		4,095	4,095			
P2009020309	PASADENA	MD		11/13/2020		251,091		(125)			(125)		816	816			
P2009020310	SACRAMENTO	CA		11/18/2020		263,885		(142)			(142)		976	976			
P2009020311	TRACY	CA		11/17/2020		470,137		(250)			(250)		1,703	1,703			
P2009020312	RENTON	WA		11/17/2020		673,932		(393)			(393)		2,828	2,828			
P2009020313	LOS ANGELES	CA		11/17/2020		303,322		(188)			(188)		1,640	1,640			
P2009020319	DACONO	CO		12/11/2020		349,066		(95)			(95)		942	942			
P2009020320	FATE	TX		12/14/2020		341,821		(85)			(85)		805	805			
P2009020322	CRYSTAL LAKE	IL		12/15/2020		271,280		(63)			(63)		843	843			
P2009020323	CHARLOTTE	NC		12/15/2020		203,247		(49)			(49)		660	660			
P2009020324	RICHMOND	TX		12/22/2020		406,481		(105)			(105)		1,267	1,267			
P2009020326	CELEBRATION	FL		12/16/2020		132,416		(155)			(155)		2,317	2,317			
P2009020327	BELFORD	NJ		01/19/2021		413,748		(63)			(63)		1,666	1,666			
P2009020330	CHATSWORTH	CA		12/18/2020		858,407		(234)			(234)		3,639	3,639			
P2009020334	CAPITOLA	CA		12/18/2020		992,894		(73)			(73)		30	30			
P2009020336	HEMET	CA		12/21/2020		268,896		(77)			(77)		793	793			
P2009020338	PEORIA	AZ		12/29/2020		168,668		(35)			(35)		389	389			
P2009020339	EL CAJON	CA		12/14/2020		957,881		(383)			(383)		2,923	2,923			
P2009020340	AVONDALE	AZ		12/03/2020		182,324		(92)			(92)		800	800			
P2009020341	ANNAPOLIS	MD		12/01/2020		337,990		(197)			(197)		1,380	1,380			
P2009020342	DESERT HOT SPRINGS	CA		12/08/2020		293,800		(106)			(106)		1,312	1,312			
P2009020343	MESA	AZ		12/14/2020									11,233	11,233			
P2009020344	SANDY SPRINGS	GA		12/04/2020		775,690							1,445	1,445			
P2009020345	PORTERVILLE	CA		12/14/2020		341,371		(130)			(130)		1,080	1,080			
P2009020348	AUGUSTA	MO		12/02/2020		399,592		(194)			(194)		1,477	1,477			
P2009020349	JACKSONVILLE	FL		12/15/2020									1,952	1,952			
P2009020351	HOUSTON	TX		12/10/2020		418,393		(175)			(175)		1,509	1,509			
P2009020352	EXETER	RI		09/29/2020		376,854		(192)			(192)		1,325	1,325			
P2009020355	BRONX	NY		09/30/2020		438,117		(217)			(217)		1,475	1,475			
P2009020356	NEW YORK	NY		09/30/2020		478,519							1,096	1,096			
P2009020358	WARWICK	RI		10/01/2020		207,797		(103)			(103)		701	701			
P2009020359	DULUTH	GA		10/01/2020		177,730		(131)			(131)		895	895			
P2009020362	GRANBY	MA		10/02/2020									287	287			
P2009020364	QUEENS VILLAGE	NY		10/02/2020		450,442		(219)			(219)		1,475	1,475			
P2009020365	PLAINVIEW	NY		10/02/2020		538,069		(266)			(266)		1,812	1,812			
P2009020369	FLUSHING	NY		10/06/2020		261,637		(129)			(129)		585	585			
P2009020370	LAKE WORTH	FL		10/06/2020		361,222							1,242	1,242			
P2009020374	KENT	WA		10/09/2020		514,052							1,651	1,651			
P2009020375	NORTHPORT	NY		10/09/2020		561,891		(272)			(272)		1,841	1,841			
P2009020376	MELVILLE	NY		10/09/2020		1,334,644		(650)			(650)		4,371	4,371			
P2009020377	LEXINGTON	NC		10/09/2020		83,909		(77)			(77)		1,798	1,798			
P2009020378	BEAUFORT	SC		10/09/2020		226,332							863	863			
P2009020379	NORTHPORT	NY		10/13/2020		515,378		(251)			(251)		1,688	1,688			
P2009020380	DALLAS	OR		10/13/2020									2,316	2,316			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020383	CRANFORD	NJ		10/15/2020		185,133		(330)			(330)		7,773	7,773			
P2009020384	NEW YORK	NY		10/15/2020									187	187			
P2009020385	AUSTIN	TX		10/15/2020		668,293		(335)			(335)		2,719	2,719			
P2009020386	ESTACADA	OR		10/16/2020		389,010		(555)			(555)		4,947	4,947			
P2009020387	NEW WAVERLY	TX		10/16/2020		548,535		(282)			(282)		2,523	2,523			
P2009020392	SALEM	OR		10/19/2020		427,044		(220)			(220)		1,525	1,525			
P2009020393	VALLEY STREAM	NY		10/20/2020		383,686							1,295	1,295			
P2009020396	OAKLAND	CA		10/20/2020		653,751		(319)			(319)		2,145	2,145			
P2009020398	DELRAY BEACH	FL		10/20/2020		158,734		(82)			(82)		567	567			
P2009020400	CHARLOTTE	NC		10/21/2020		159,163							52,640	52,640			
P2009020401	BROOKLYN	NY		10/21/2020		823,895		(418)			(418)		3,848	3,848			
P2009020402	RED BANK	NJ		10/21/2020		373,536		(215)			(215)		5,059	5,059			
P2009020403	ESTACADA	OR		10/22/2020		673,967		(335)			(335)		2,276	2,276			
P2009020404	HALLANDALE BEACH	FL		10/22/2020		135,891		(83)			(83)		1,250	1,250			
P2009020407	ROCHESTER	NY		10/23/2020		116,177		(54)			(54)		357	357			
P2009020408	LYNBROOK	NY		10/23/2020		430,845		(208)			(208)		1,392	1,392			
P2009020412	HICKSVILLE	NY		10/23/2020		441,738							1,523	1,523			
P2009020415	STERLING HEIGHTS	MI		10/23/2020		161,313		(102)			(102)		979	979			
P2009020416	NEW HYDE PARK	NY		10/26/2020		695,294		(334)			(334)		2,944	2,944			
P2009020417	HICKSVILLE	NY		10/26/2020		538,664		(266)			(266)		1,803	1,803			
P2009020419	SACRAMENTO	CA		10/26/2020		221,296							1,205	1,205			
P2009020421	TURNER	OR		10/27/2020		474,797		(228)			(228)		1,532	1,532			
P2009020423	RICHMOND HILL	NY		10/28/2020		513,532							1,881	1,881			
P2009020424	PARRISH	FL		10/28/2020		213,735							736	736			
P2009020430	SALEM	OR		10/30/2020		508,228		(564)			(564)		153,309	153,309			
P2009020434	BULVERDE	TX		12/22/2020		249,774		(83)			(83)		1,240	1,240			
P2009020435	SNELLVILLE	GA		12/09/2020		226,195		(55)			(55)		2,478	2,478			
P2009020436	STOCKTON	CA		12/29/2020		264,626		(314)			(314)		26,448	26,448			
P2009020437	ALEXANDRIA	VA		12/24/2020		419,307		(95)			(95)		1,245	1,245			
P2009020438	LEHIGH ACRES	FL		12/31/2020		167,925		(31)			(31)		390	390			
P2009020439	JACKSONVILLE	FL		12/23/2020		269,934		(68)			(68)		818	818			
P2009020441	FRISCO	TX		12/23/2020		518,592		(124)			(124)		1,487	1,487			
P2009020442	PALM BEACH GARDENS	FL		12/23/2020		228,836		(56)			(56)		777	777			
P2009020443	EAGLE MOUNTAIN	UT		12/23/2020		155,705		(450)			(450)		47,086	47,086			
P2009020445	NEVADA CITY	CA		12/30/2020		320,940		(67)			(67)		977	977			
P2009020447	PRESCOTT VALLEY	AZ		12/24/2020		208,004		(137)			(137)		4,337	4,337			
P2009020452	SAN DIEGO	CA		01/05/2021		904,888		(27)			(27)		12	12			
P2009020454	TRACY	CA		12/30/2020		380,871		(105)			(105)		5,813	5,813			
P2009020459	DORAL	FL		12/30/2020		250,632		(74)			(74)		1,119	1,119			
P2009020460	SUGAR LAND	TX		12/30/2020		319,618		(455)			(455)		12,840	12,840			
P2009020461	BAKERSFIELD	CA		12/29/2020		323,556		(7)			(7)		957	957			
P2009020463	FIRESTONE	CO		12/31/2020		470,415		(123)			(123)		1,739	1,739			
P2009020464	TAMPA	FL		01/04/2021		188,996		(43)			(43)		572	572			
P2009020465	LOS ANGELES	CA		12/16/2020		809,825		(237)			(237)		2,920	2,920			
P2009020466	ORLANDO	FL		12/31/2020		608,969		(175)			(175)		2,403	2,403			
P2009020467	MIAMI LAKES	FL		01/08/2021		566,881		(155)			(155)		666	666			
P2009020474	EDGEWOOD	MD		01/08/2021		155,124		(41)			(41)		998	998			
P2009020479	ROSELLE	IL		01/06/2021		190,001		(34)			(34)		527	527			
P2009020480	KYLE	TX		01/11/2021		216,207		(41)			(41)		497	497			
P2009020481	KING OF PRUSSIA	PA		01/06/2021		186,403		(76)			(76)		3,942	3,942			
P2009020483	BERWYN	IL		01/08/2021		224,767		(55)			(55)		1,035	1,035			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020485	CLEARWATER	FL		12/29/2020		254,693		(63)			(63)		1,007	1,007			
P2009020490	GLENDALE	AZ		01/04/2021		278,546		(89)			(89)		974	974			
P2009020491	STAFFORD	VA		01/08/2021		340,183		(84)			(84)		1,128	1,128			
P2009020492	ORLANDO	FL		01/07/2021		295,968		(67)			(67)		1,168	1,168			
P2009020493	PIEDMONT	SC		01/08/2021		193,571		(48)			(48)		734	734			
P2009020495	APPLE VALLEY	CA		01/11/2021		342,429		(83)			(83)		986	986			
P2009020497	DALLAS	TX		01/07/2021		222,130		(57)			(57)		1,389	1,389			
P2009020498	LEHIGH ACRES	FL		01/12/2021		140,274		(33)			(33)		377	377			
P2009020500	BALTIMORE	MD		01/08/2021		176,915		(44)			(44)		1,805	1,805			
P2009020503	SUISUN CITY	CA		01/12/2021		291,759		(71)			(71)		643	643			
P2009020504	LOS ANGELES	CA		01/01/2021		835,276		(75)			(75)		7	7			
P2009020507	SPRING	TX		01/12/2021		147,340		(36)			(36)		589	589			
P2009020508	WEST VALLEY CITY	UT		01/13/2021		211,940		(43)			(43)		534	534			
P2009020509	SACRAMENTO	CA		01/14/2021		216,770		(60)			(60)		594	594			
P2009020511	NORTH PALM BEACH	FL		01/15/2021		267,987		(69)			(69)		971	971			
P2009020512	CEDAR HILL	TX		01/15/2021		618,264		(182)			(182)		4,236	4,236			
P2009020516	HOUSTON	TX		01/15/2021		176,609		(58)			(58)		631	631			
P2009020517	DETROIT	MI		01/21/2021		514,908		(125)			(125)		1,483	1,483			
P2009020519	EDMOND	OK		01/19/2021		479,236		(108)			(108)		1,415	1,415			
P2009020521	GERMANTOWN	TN		01/15/2021		754,074		(188)			(188)		2,271	2,271			
P2009020522	JACKSONVILLE	FL		01/19/2021		233,054		(55)			(55)		976	976			
P2009020525	CHESAPEAKE	VA		01/20/2021		201,327		(52)			(52)		740	740			
P2009020526	SPICEWOOD	TX		01/15/2021		2,242,806		(563)			(563)		13,085	13,085			
P2009020527	PASADENA	TX		01/21/2021		184,806		(48)			(48)		586	586			
P2009020528	COALINGA	CA		01/25/2021		179,548		(41)			(41)		533	533			
P2009020529	BURLINGTON	NJ		01/22/2021		147,618		(43)			(43)		928	928			
P2009020531	MIAMI	FL		01/22/2021		406,855		(89)			(89)		1,150	1,150			
P2009020532	AVALON	NJ		01/22/2021		2,190,772		(610)			(610)		8,955	8,955			
P2009020533	BRADENTON	FL		01/22/2021		226,112		(52)			(52)		689	689			
P2009020534	AMBOY	WA		01/21/2021		391,680		(92)			(92)		1,236	1,236			
P2009020535	NEW CASTLE	DE		02/05/2021		108,545		(44)			(44)		1,431	1,431			
P2009020536	LAUDERHILL	FL		01/29/2021		245,260		(65)			(65)		921	921			
P2009020537	PEMBROKE PINES	FL		01/29/2021		234,749		(62)			(62)		881	881			
P2009020541	CENTREVILLE	VA		01/25/2021		321,760		(75)			(75)		1,971	1,971			
P2009020544	PALO CEDRO	CA		01/28/2021		556,398		(157)			(157)		2,098	2,098			
P2009020545	LOS ANGELES	CA		02/18/2021		325,045		(83)			(83)		1,163	1,163			
P2009020546	HYATTSVILLE	MD		02/05/2021		196,159		(47)			(47)		629	629			
P2009020547	BRADENTON	FL		01/27/2021		160,625		(42)			(42)		401	401			
P2009020548	MESQUITE	TX		01/29/2021		158,455		(43)			(43)		424	424			
P2009020549	HUMBLE	TX		01/29/2021		171,640		(42)			(42)		330	330			
P2009020550	MISSOURI CITY	TX		02/04/2021		659,512		(67)			(67)		3,292	3,292			
P2009020552	BRANDYWINE	MD		01/27/2021		256,493		(60)			(60)		792	792			
P2009020554	LANHAM	MD		01/27/2021		263,066		(61)			(61)		817	817			
P2009020555	HIAWASSEE	GA		01/29/2021		142,903		(47)			(47)		510	510			
P2009020556	SPRING HILL	FL		01/28/2021		185,623		(35)			(35)		473	473			
P2009020557	PITTSBURG	CA		02/05/2021		347,363		(86)			(86)		1,135	1,135			
P2009020558	IRVING	TX		02/04/2021		193,617		(29)			(29)		765	765			
P2009020561	SOUTHWEST RANCHES	FL		02/11/2021		372,226		(107)			(107)		1,386	1,386			
P2009020562	LOS ANGELES	CA		02/01/2021		724,901		(171)			(171)		9,504	9,504			
P2009020563	SOUTH BEND	IN		01/29/2021		176,469		(60)			(60)		992	992			
P2009020565	HAGERSTOWN	MD		02/03/2021		327,094		(89)			(89)		972	972			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020566	ROSWELL	GA		01/19/2021		592,344		(175)			(175)		3,800	3,800			
P2009020569	WASHINGTON	DC		02/12/2021		249,044		(92)			(92)		1,641	1,641			
P2009020571	FORT WASHINGTON	MD		02/05/2021		259,094		(75)			(75)		855	855			
P2009020572	BALTIMORE	MD		02/04/2021		175,438		(40)			(40)		518	518			
P2009020573	CHICAGO	IL		02/09/2021		193,811		(50)			(50)		724	724			
P2009020574	CLARKSBURG	MD		02/09/2021		333,267		(126)			(126)		1,219	1,219			
P2009020575	MODESTO	CA		02/08/2021		382,772		(259)			(259)		3,156	3,156			
P2009020577	BOERNE	TX		02/05/2021		707,224		(142)			(142)		1,741	1,741			
P2009020578	WOODBRIDGE	VA		02/10/2021		194,508		(44)			(44)		441	441			
P2009020580	BRIDGETON	NJ		02/10/2021		152,150		(38)			(38)		406	406			
P2009020582	TINLEY PARK	IL		02/16/2021		193,481		(53)			(53)		590	590			
P2009020585	FORT LUPTON	CO		02/11/2021		616,237		(197)			(197)		2,718	2,718			
P2009020587	WOOD DALE	IL		02/17/2021		308,991		(82)			(82)		902	902			
P2009020589	FAIR OAKS	CA		01/26/2021		472,783							1,581	1,581			
P2009020591	RANCHO MISSION VIEJO	CA		01/20/2021		427,130		(137)			(137)		1,502	1,502			
P2009020595	PARSIPPANY-TROY HILL	NJ		02/22/2021		202,911		(107)			(107)		2,201	2,201			
P2009020596	LITTLETON	CO		02/12/2021		219,861		(66)			(66)		754	754			
P2009020598	DUNDALK	MD		02/16/2021		163,765		(48)			(48)		499	499			
P2009020599	ST PETE BEACH	FL		03/12/2021		1,930,688		(639)			(639)		7,936	7,936			
P2009020600	PORT SAINT LUCIE	FL		02/24/2021		247,255		(56)			(56)		564	564			
P2009020602	MATAWAN	NJ		02/19/2021		282,367		(99)			(99)		596	596			
P2009020603	GALVESTON	TX		03/03/2021		1,520,168		(448)			(448)		10,458	10,458			
P2009020606	DERBY	KS		02/22/2021		237,127		(81)			(81)		822	822			
P2009020607	STERLING	VA		02/19/2021		307,621		(108)			(108)		996	996			
P2009020609	NILES	IL		03/01/2021		227,992		(76)			(76)		762	762			
P2009020610	BELLEVILLE	NJ		02/23/2021		307,858		(102)			(102)		670	670			
P2009020611	BLADENSBURG	MD		02/23/2021		248,121		(62)			(62)		593	593			
P2009020613	NEW BRAUNFELS	TX		02/23/2021		502,407		(159)			(159)		1,887	1,887			
P2009020614	DENVER	CO		02/22/2021		944,436		(271)			(271)		3,518	3,518			
P2009020615	MANASSAS	VA		02/25/2021		385,681		(110)			(110)		1,129	1,129			
P2009020616	LEHIGH ACRES	FL		03/02/2021		224,807		(53)			(53)		817	817			
P2009020618	MARIETTA	GA		02/26/2021		529,962		(207)			(207)		2,041	2,041			
P2009020619	NORTH LAS VEGAS	NV		02/26/2021		270,115		(84)			(84)		882	882			
P2009020620	ANDERSON	SC		02/25/2021		152,000		(80)			(80)		2,228	2,228			
P2009020621	CARTHAGE	TX		03/01/2021		140,164		(217)			(217)		28,776	28,776			
P2009020622	KNOXVILLE	MD		02/26/2021		250,855		(92)			(92)		1,160	1,160			
P2009020624	AHWAHNEE	CA		02/25/2021		867,953		(303)			(303)		2,289	2,289			
P2009020627	VALLEJO	CA		03/03/2021		209,022		(36)			(36)		5,738	5,738			
P2009020628	EVANSTON	IL		03/05/2021		224,296		(77)			(77)		1,712	1,712			
P2009020630	FORT WORTH	TX		03/02/2021		239,206		(68)			(68)		692	692			
P2009020631	PETALUMA	CA		02/26/2021		1,084,901		(312)			(312)		7,696	7,696			
P2009020633	LADY LAKE	FL		02/26/2021		577,161		(203)			(203)		2,603	2,603			
P2009020635	SAN ANTONIO	TX		03/04/2021		417,830		(126)			(126)		1,322	1,322			
P2009020636	FORT PIERCE	FL		03/02/2021		151,205		(18)			(18)		569	569			
P2009020637	HAGERSTOWN	MD		03/04/2021		134,584		(42)			(42)		371	371			
P2009020640	MIAMI	FL		02/12/2021		294,291		(89)			(89)		1,049	1,049			
P2009020644	SAINT PETERSBURG	FL		03/10/2021		253,196		(66)			(66)		1,256	1,256			
P2009020645	DALLAS	TX		03/11/2021		128,789		(123)			(123)		3,197	3,197			
P2009020646	VICTORVILLE	CA		03/09/2021									486	486			
P2009020647	LAND O LAKES	FL		03/12/2021		165,492		(52)			(52)		456	456			
P2009020649	SUMMERVILLE	SC		03/08/2021		269,954		(112)			(112)		1,254	1,254			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020650	NEW SMYRNA BEACH	FL		03/08/2021		324,983		(95)			(95)		1,529	1,529			
P2009020652	WOODLAND HILLS	CA		03/12/2021		1,196,758		(365)			(365)		5,608	5,608			
P2009020654	PENNSAUKEN	NJ		03/10/2021		154,297		(45)			(45)		467	467			
P2009020655	HUDSON	WI		03/10/2021		253,318		(81)			(81)		875	875			
P2009021326	BOCA RATON	FL		12/11/2020		528,359		(299)			(299)		1,773	1,773			
P2009021327	ORLANDO	FL		12/15/2020		150,674		(98)			(98)		596	596			
P2009021328	EAST MEADOW	NY		12/16/2020		363,756		(213)			(213)		1,277	1,277			
P2009021329	SCARSDALE	NY		12/16/2020		1,522,147		(922)			(922)		5,688	5,688			
P2009021332	MIRAMAR	FL		12/29/2020		50,346		(307)			(307)		3,011	3,011			
P2009021333	HEMET	CA		01/04/2021		363,782		(213)			(213)		1,294	1,294			
P2009021334	ORLANDO	FL		01/06/2021		114,065		(63)			(63)		372	372			
P2009021335	POMPANO BEACH	FL		01/07/2021		150,431		(89)			(89)		539	539			
P2009021337	AVENTURA	FL		01/08/2021		498,188							1,680	1,680			
P2009021338	BROOKLYN	NY		01/11/2021		437,399		(246)			(246)		1,460	1,460			
P2009021340	VALLEY STREAM	NY		01/12/2021		206,809		(123)			(123)		752	752			
P2009021341	FORT LAUDERDALE	FL		01/12/2021		242,351		(135)			(135)		791	791			
P2009021342	NYACK	NY		01/12/2021		765,636		(431)			(431)		2,553	2,553			
P2009021343	IRVINE	CA		01/13/2021		1,881,816		(1,257)			(1,257)		8,331	8,331			
P2009021344	WILLIAMSTOWN	NJ		01/13/2021		266,404							818	818			
P2009021345	MONTAUK	NY		01/13/2021		891,103		(474)			(474)		2,722	2,722			
P2009021346	NEW YORK	NY		01/14/2021		1,142,054		(582)			(582)		3,263	3,263			
P2009021349	MARS	PA		01/15/2021		109,280		(82)			(82)		727	727			
P2009021350	PALMDALE	CA		01/20/2021		101,527		(65)			(65)		389	389			
P2009021351	REDONDO BEACH	CA		01/20/2021		86,874		(2,616)			(2,616)		11,676	11,676			
P2009021352	LAS VEGAS	NV		01/20/2021		115,102		(64)			(64)		376	376			
P2009021354	NEW YORK	NY		01/22/2021		307,601		(173)			(173)		1,333	1,333			
P2009021356	EAST ELMHURST	NY		01/26/2021		492,803							1,499	1,499			
P2009021357	WHITESTONE	NY		01/26/2021		806,308							2,969	2,969			
P2009021359	DOVER	NH		01/28/2021		346,105		(215)			(215)		1,345	1,345			
P2009021361	ROCHELLE PARK	NJ		01/28/2021		196,397		(140)			(140)		1,745	1,745			
P2009021362	SAN DIEGO	CA		01/29/2021		303,145		(171)			(171)		1,011	1,011			
P2009021363	WHITESTONE	NY		01/29/2021		137,612		(229)			(229)		1,781	1,781			
P2009021364	EAST WENATCHEE	WA		01/29/2021		185,722		(608)			(608)		5,394	5,394			
P2009021365	FLORAL PARK	NY		01/29/2021		133,903		(104)			(104)		1,059	1,059			
P2009021367	BROOKLYN	NY		01/29/2021		737,681							2,424	2,424			
P2009021373	MARATHON	FL		02/02/2021		134,972		(75)			(75)		292	292			
P2009021374	HAPPY VALLEY	OR		02/02/2021		181,481		(882)			(882)		3,703	3,703			
P2009021375	MELVILLE	NY		02/03/2021		465,951		(243)			(243)		1,383	1,383			
P2009021376	MIDDLE VILLAGE	NY		02/03/2021		602,785		(342)			(342)		2,042	2,042			
P2009021377	BROOKLYN	NY		02/03/2021		586,891		(709)			(709)		3,987	3,987			
P2009021378	ROSLYN	NY		02/03/2021		1,037,097		(557)			(557)		3,218	3,218			
P2009021379	OSSINING	NY		02/03/2021		260,306		(136)			(136)		773	773			
P2009021381	DACULA	GA		02/04/2021		151,744		(83)			(83)		484	484			
P2009021382	BUCKSPORT	ME		02/04/2021		137,494		(210)			(210)		1,588	1,588			
P2009021384	KEW GARDEN HILLS	NY		02/04/2021		161,605		(94)			(94)		572	572			
P2009021386	INWOOD	NY		02/04/2021		610,583		(338)			(338)		1,992	1,992			
P2009021387	HOWARD BEACH	NY		02/04/2021		435,401		(249)			(249)		1,483	1,483			
P2009021388	COLLEGE POINT	NY		02/04/2021		257,732							907	907			
P2009021389	FLUSHING	NY		02/05/2021									1,285	1,285			
P2009021390	HIDDEN VALLEY LAKE	CA		02/05/2021		385,865		(197)			(197)		738	738			
P2009021391	SKOWHEGAN	ME		02/05/2021		192,294							554	554			

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P2009021392	EAST ELMHURST	NY		02/05/2021		771,588		(414)			(414)		2,394	2,394			
P2009021394	NEW YORK	NY		02/05/2021		512,608							1,801	1,801			
P2009021395	TINTON FALLS	NJ		02/05/2021		282,565							1,074	1,074			
P2009021396	VALLEY STREAM	NY		02/08/2021		175,376		(153)			(153)		909	909			
P2009021397	MIAMI SPRINGS	FL		02/08/2021		356,506		(206)			(206)		1,243	1,243			
P2009021398	DOWNEY	CA		02/08/2021		563,868		(320)			(320)		2,554	2,554			
P2009021402	PARKLAND	FL		02/09/2021		678,336		(386)			(386)		2,315	2,315			
P2009021403	MIDDLE VILLAGE	NY		02/10/2021		596,548		(265)			(265)		3,347	3,347			
P2009021405	MASPETH	NY		02/12/2021		556,666							1,607	1,607			
P2009021406	SANTA ANA	CA		02/12/2021		358,738		(207)			(207)		1,243	1,243			
P2009021407	NEW HAMPTON	NY		02/12/2021		287,037		(268)			(268)		21,522	21,522			
P2009021408	UPPER DARBY	PA		02/12/2021		105,268		(56)			(56)		427	427			
P2009021411	QUAKERTOWN	PA		02/16/2021		370,421		(207)			(207)		1,228	1,228			
P2009021413	FRESNO	CA		02/17/2021		180,445		(103)			(103)		608	608			
P2009021415	BRAINTREE	MA		02/17/2021		634,491		(361)			(361)		2,152	2,152			
P2009021418	PALOS HEIGHTS	IL		02/22/2021		700,739		(387)			(387)		2,272	2,272			
P2009021420	ALBANY	NY		02/23/2021		150,905		(87)			(87)		523	523			
P2009021430	FLUSHING	NY		02/23/2021		97,764							359	359			
P2009021431	GREENWOOD LAKE	NY		02/24/2021		258,747		(153)			(153)		937	937			
P2009021432	SYOSSET	NY		02/25/2021		474,960		(285)			(285)		1,174	1,174			
P2009021433	WAXHAW	NC		02/25/2021		207,168		(120)			(120)		(1,085)	(1,085)			
P2009021436	KENT	WA		02/25/2021		587,673							1,888	1,888			
P2009021437	VILLE PLATTE	LA		02/25/2021		107,632							361	361			
P2009021467	FOREST HILLS	NY		02/08/2021		1,317,369		(629)			(629)		10,000	10,000			
P2009021468	NEW CITY	NY		02/10/2021		496,689		(298)			(298)		1,834	1,834			
P2009021469	HAWTHORNE	CA		03/01/2021		396,818		(221)			(221)		1,403	1,403			
P2009021471	GLEN MILLS	PA		03/01/2021		558,773		(239)			(239)		(3,588)	(3,588)			
P2009021472	GRESHAM	OR		03/02/2021		510,914							1,703	1,703			
P2009021473	HIGHLAND BEACH	FL		03/03/2021		253,832		(136)			(136)		783	783			
P2009021475	CANTON	MA		03/03/2021		342,477		(196)			(196)		1,179	1,179			
P2009021476	HAVERTOWN	PA		03/04/2021		288,935		(163)			(163)		957	957			
P2009021477	TORRANCE	CA		03/05/2021		189,334		(101)			(101)		584	584			
P2009021478	PASADENA	TX		03/05/2021		149,048		(277)			(277)		21,459	21,459			
P2009021479	ALBANY	NY		03/05/2021		134,817		(76)			(76)		304	304			
P2009021480	CLERMONT	FL		03/08/2021		155,049		(95)			(95)		595	595			
P2009021545	GIG HARBOR	WA		03/15/2021		442,952		(247)			(247)		1,003	1,003			
P2009021548	AUBURN	WA		03/15/2021		330,545							1,249	1,249			
P2009021549	ROCKY POINT	NY		03/15/2021		291,072							991	991			
P2009021550	NEW YORK	NY		03/15/2021		507,929							3,689	3,689			
P2009021551	CHEHALIS	WA		03/15/2021									998	998			
P2009021552	KATY	TX		03/16/2021		264,476							839	839			
P2009021553	WESTON	FL		03/16/2021		926,428		(501)			(501)		2,992	2,992			
P2009021554	BRIDGEPORT	CT		03/16/2021		252,079		(142)			(142)		1,184	1,184			
P2009021555	CUTLER BAY	FL		03/16/2021		251,898							875	875			
P2009021556	OCEAN	NJ		03/16/2021		198,016		(194)			(194)		1,181	1,181			
P2009021558	BROOKLYN	NY		03/16/2021		410,731							1,830	1,830			
P2009021560	MIAMI BEACH	FL		03/17/2021		311,040		(175)			(175)		1,071	1,071			
P2009021561	GEORGETOWN	DE		03/17/2021		373,550		(249)			(249)		3,513	3,513			
P2009021562	GLEN HEAD	NY		03/17/2021		1,188,982		(679)			(679)		4,186	4,186			
P2009021564	STATEN ISLAND	NY		03/17/2021		681,153							2,227	2,227			
P2009021565	WOODSIDE	NY		03/18/2021		762,433		(424)			(424)		2,570	2,570			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009021566	OZONE PARK	NY		03/18/2021		544,260		(306)			(306)		1,875	1,875			
P2009021567	DIX HILLS	NY		03/18/2021		661,486		(371)			(371)		2,277	2,277			
P2009021568	SULPHUR	LA		03/18/2021		211,007							671	671			
P2009021569	VALLEY STREAM	NY		03/18/2021		589,788							1,869	1,869			
P2009021572	CHEEKTOWAGA	NY		03/19/2021		107,007							306	306			
P2009021573	CHAMBERSBURG	PA		03/19/2021		263,003		(147)			(147)		1,119	1,119			
P2009021574	MASSAPEQUA	NY		03/19/2021		461,814							1,604	1,604			
P2009021575	DELRAY BEACH	FL		03/19/2021		267,828		(147)			(147)		883	883			
P2009021576	WILMINGTON	DE		03/19/2021		674,240		(370)			(370)		2,229	2,229			
P2009021577	WESTON	CT		03/19/2021		362,085		(195)			(195)		1,168	1,168			
P2009021580	YORKTOWN HEIGHTS	NY		03/22/2021		511,618		(296)			(296)		1,824	1,824			
P2009021581	OCEAN CITY	WA		03/22/2021		1,009,391		(2,781)			(2,781)		15,242	15,242			
P2009021582	FLUSHING	NY		03/22/2021		254,244		(139)			(139)		889	889			
P2009021584	BELLPORT	NY		03/22/2021		677,874		(411)			(411)		2,529	2,529			
P2009021585	GEORGETOWN	TX		03/22/2021		534,423		(297)			(297)		1,801	1,801			
P2009021586	LAKE STEVENS	WA		03/23/2021		388,954		(216)			(216)		1,311	1,311			
P2009021588	DIX HILLS	NY		03/23/2021		582,834		(333)			(333)		2,052	2,052			
P2009021589	JACKSON	NJ		03/23/2021		430,279		(250)			(250)		3,393	3,393			
P2009021590	BROOKLYN	NY		03/23/2021		962,044		(542)			(542)		3,314	3,314			
P2009021596	SHELTER ISLAND HEIGH	NY		03/24/2021		1,398,066		(809)			(809)		5,030	5,030			
P2009021597	BROOKLYN	NY		03/24/2021		982,761		(584)			(584)		3,691	3,691			
P2009021598	SAG HARBOR	NY		03/24/2021		1,085,607		(654)			(654)		4,165	4,165			
P2009021600	BEAR	DE		03/25/2021		199,439		(494)			(494)		3,415	3,415			
P2009021601	BEAUMONT	TX		03/25/2021		195,034		(99)			(99)		576	576			
P2009021602	OAKHURST	NJ		03/25/2021		386,798		(227)			(227)		1,422	1,422			
P2009021603	OREGON CITY	OR		03/25/2021		463,945		(258)			(258)		1,564	1,564			
P2009021606	STATEN ISLAND	NY		03/25/2021		445,631							1,550	1,550			
P2009021608	COLLEGE POINT	NY		03/26/2021		927,405		(544)			(544)		3,409	3,409			
P2009021609	BROOKLYN	NY		03/26/2021		310,655		(175)			(175)		1,076	1,076			
P2009021610	IRVINGTON	NJ		03/26/2021		138,888							177	177			
P2009021611	NEWARK	NJ		03/26/2021		203,340							696	696			
P2009021612	ELMHURST	NY		03/26/2021		466,022		(270)			(270)		1,677	1,677			
P2009021613	PORT WASHINGTON	NY		03/26/2021		491,649		(288)			(288)		1,807	1,807			
P2009021614	SOUTHFIELDS	NY		03/26/2021		179,667							.592	.592			
P2009021615	KAILUA	HI		03/26/2021		310,422		(177)			(177)		1,099	1,099			
P2009021617	LAS VEGAS	NV		03/29/2021		309,552		(195)			(195)		2,254	2,254			
P2009021618	BRANDON	FL		03/29/2021		186,243		(108)			(108)		.443	.443			
P2009021619	CHICAGO	IL		03/29/2021		183,697							612	612			
P2009021621	PARKLAND	FL		03/30/2021									1,471	1,471			
P2009021624	LEONIA	NJ		04/01/2021		326,708							1,155	1,155			
P2009021625	DELRAY BEACH	FL		04/02/2021		210,761		(108)			(108)		632	632			
P2009021627	SUNNY ISLES BEACH	FL		04/02/2021		847,154							2,647	2,647			
P2009021628	BOCA RATON	FL		04/05/2021		226,676		(129)			(129)		793	793			
P2009021630	OREGON CITY	OR		04/06/2021		373,424		(219)			(219)		11,770	11,770			
P2009021632	MAHOPAC	NY		04/06/2021		181,153		(101)			(101)		611	611			
P2009021634	NEW YORK	NY		04/07/2021		977,791							3,166	3,166			
P2009021635	GOLDEN BEACH	FL		04/08/2021		1,557,639		(861)			(861)		5,219	5,219			
P2009021869	ANTIOCH	CA		04/09/2021									1,069	1,069			
P2009021870	HIGHLAND FALLS	NY		04/09/2021		196,661							975	975			
P2009021872	LAS VEGAS	NV		04/15/2021		929,353		(2,105)			(2,105)		11,057	11,057			
P2009021874	MALBA	NY		04/16/2021		615,829		(518)			(518)		2,115	2,115			

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P2009021875	ORLANDO	FL		04/16/2021		21,186		(231)			(231)		2,739	2,739			
P2009021876	NYACK	NY		04/19/2021		242,493		(140)			(140)		948	948			
P2009021877	NEW YORK	NY		04/19/2021		284,593							1,161	1,161			
P2009021878	SEMINOLE	OK		04/19/2021		299,269							2,951	2,951			
P2009021880	SAN ANTONIO	TX		04/20/2021		158,141		(81)			(81)		497	497			
P2009021881	LAS VEGAS	NV		04/20/2021		258,571		(122)			(122)		919	919			
P2009021883	BAL HARBOUR	FL		04/20/2021		476,021							1,563	1,563			
P2009021884	VENICE	FL		04/20/2021		3,060,587							10,439	10,439			
P2009021887	MEDFORD	NY		04/21/2021		2,097,801							6,597	6,597			
P2009021888	BAYSIDE	NY		04/22/2021		429,571		(224)			(224)		2,019	2,019			
P2009021889	AURORA	CO		04/22/2021		702,583		(351)			(351)		2,767	2,767			
P2009021891	FREEPORT	NY		04/23/2021		305,090		(172)			(172)		1,117	1,117			
P2009021893	WOODHAVEN	NY		04/23/2021		325,325		(178)			(178)		1,193	1,193			
P2009021894	HOUSTON	TX		04/23/2021		2,096,789		(1,169)			(1,169)		54	54			
P2009021898	ORANGE	CA		04/26/2021		1,683,749		(897)			(897)		5,970	5,970			
P2009021899	NORTH BERGEN	NJ		04/26/2021		205,383		(114)			(114)		1,069	1,069			
P2009021900	LITTLE FERRY	NJ		04/26/2021		319,343		(167)			(167)		1,043	1,043			
P2009021901	SANDPOINT	ID		04/26/2021		107,564		(86)			(86)		636	636			
P2009021902	DELAND	FL		04/26/2021		157,850		(872)			(872)		3,737	3,737			
P2009021903	KENT	WA		04/26/2021		452,435		(255)			(255)		1,658	1,658			
P2009021905	WOODBURY	NY		04/27/2021		1,819,304		(1,066)			(1,066)		7,106	7,106			
P2009021906	BROOKLYN	NY		04/27/2021		235,717		(455)			(455)		26,437	26,437			
P2009021907	POMPANO BEACH	FL		04/27/2021		1,063,312		(567)			(567)		6,006	6,006			
P2009021908	LAS VEGAS	NV		04/27/2021		402,386		(217)			(217)		1,381	1,381			
P2009021909	LAS VEGAS	NV		04/27/2021		305,905		(164)			(164)		1,044	1,044			
P2009021912	BELLEVUE	WA		04/27/2021									1,127	1,127			
P2009021913	DOVER	NH		04/28/2021		176,230		(274)			(274)		2,250	2,250			
P2009021914	ELMONT	NY		04/28/2021		356,723		(208)			(208)		926	926			
P2009021915	CONCORD	CA		04/28/2021		989,524		(553)			(553)		21,042	21,042			
P2009021916	BAYSIDE	NY		04/29/2021		358,683		(220)			(220)		1,676	1,676			
P2009021917	KINGS POINT	NY		04/29/2021		1,889,556		(1,132)			(1,132)		7,605	7,605			
P2009021919	WESTHAMPTON BEACH	NY		04/29/2021		700,242		(358)			(358)		2,204	2,204			
P2009021920	MCKINNEY	TX		04/29/2021		229,665		(137)			(137)		999	999			
P2009021922	HUNTINGTON STATION	NY		04/30/2021		370,158							1,454	1,454			
P2009021926	NAPLES	FL		04/30/2021		361,847		(196)			(196)		1,242	1,242			
P2009021927	HUNTINGDON VALLEY	PA		04/30/2021		310,722		(168)			(168)		1,066	1,066			
P2009021928	RICHMOND	CA		04/30/2021		274,020		(143)			(143)		595	595			
P2009021929	MIAMI SHORES	FL		04/30/2021		579,167		(319)			(319)		2,048	2,048			
P2009021930	BOCA RATON	FL		04/30/2021		345,199		(197)			(197)		1,263	1,263			
P2009021932	SUNNY ISLES BEACH	FL		04/30/2021		1,006,053							3,824	3,824			
P2009021934	GREAT NECK	NY		05/03/2021		539,157		(290)			(290)		2,449	2,449			
P2009021935	SOUTHWEST RANCHES	FL		05/03/2021		475,878		(248)			(248)		1,554	1,554			
P2009021936	CORPUS CHRISTI	TX		05/03/2021		199,796		(104)			(104)		652	652			
P2009021937	SAN JOSE	CA		05/03/2021		831,397		(459)			(459)		2,963	2,963			
P2009022029	ASTORIA	NY		04/01/2021		782,099		(415)			(415)		2,526	2,526			
P2009022030	SALEM	OR		04/01/2021		590,364		(327)			(327)		2,036	2,036			
P2009022031	STATEN ISLAND	NY		04/01/2021		572,604		(304)			(304)		2,471	2,471			
P2009022034	GRESHAM	OR		04/13/2021		326,602		(195)			(195)		1,203	1,203			
P2009022035	SQUAW VALLEY	CA		04/13/2021		160,974		(85)			(85)		517	517			
P2009022036	PLYMOUTH	ME		04/14/2021		185,025							833	833			
P2009022038	GREENVILLE	NY		04/16/2021		233,646		(123)			(123)		750	750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009022039	HUNTINGTON	NY		04/20/2021		456,265		(252)			(252)		1,564	1,564			
P2009022040	AHWAHNEE	CA		04/20/2021		526,004		(294)			(294)		1,843	1,843			
P2009022041	OREGON CITY	OR		04/20/2021		602,700		(332)			(332)		2,761	2,761			
P2009022043	MONSON	MA		04/23/2021		260,617							921	921			
P2009022044	FARMINGTON	ME		04/23/2021		114,066		(63)			(63)		391	391			
P2009022045	TEMPLE	TX		04/23/2021		159,017		(90)			(90)		569	569			
P2009022046	KILLEEN	TX		04/23/2021		179,204		(100)			(100)		628	628			
P2009022047	KILLEEN	TX		04/23/2021		177,629		(99)			(99)		626	626			
P2009022048	ORLANDO	FL		04/26/2021		356,186		(2,637)			(2,637)		67,222	67,222			
P2009022049	DENTON	MD		04/27/2021		145,574		(74)			(74)		437	437			
P2009022050	LAS VEGAS	NV		04/27/2021		462,416		(255)			(255)		2,140	2,140			
P2009022051	FEDERAL WAY	WA		04/28/2021		404,416		(223)			(223)		1,386	1,386			
P2009022053	FAIRFIELD	CA		04/29/2021		488,985		(285)			(285)		1,828	1,828			
P2009022054	PRINCETON	NJ		04/30/2021		821,275		(453)			(453)		4,670	4,670			
P2009022055	ATHENS	ME		04/30/2021		293,640		(162)			(162)		691	691			
P2009022057	HOLBROOK	NY		05/04/2021		400,818		(223)			(223)		1,396	1,396			
P2009022058	HALLANDALE BEACH	FL		05/04/2021		369,621		(200)			(200)		1,234	1,234			
P2009022059	DOUGLASVILLE	GA		05/04/2021		259,409		(144)			(144)		904	904			
P2009022060	PAWTUCKET	RI		05/04/2021		183,457		(95)			(95)		2,063	2,063			
P2009022062	MOLALLA	OR		05/05/2021		570,554		(311)			(311)		1,953	1,953			
P2009022063	GREAT NECK	NY		05/05/2021		165,186		(95)			(95)		607	607			
P2009022064	CONCORD	NH		05/05/2021		300,728		(262)			(262)		6,884	6,884			
P2009022067	BOCA RATON	FL		05/05/2021		466,152		(260)			(260)		2,179	2,179			
P2009022068	GOLDEN	CO		05/05/2021		441,433		(239)			(239)		1,967	1,967			
P2009022069	GILBOA	NY		05/05/2021		406,445		(233)			(233)		1,478	1,478			
P2009022070	WHITESTONE	NY		05/06/2021		147,678		(233)			(233)		1,868	1,868			
P2009022071	FORT LEE	NJ		05/06/2021		589,055		(327)			(327)		2,050	2,050			
P2009022072	ELMONT	NY		05/06/2021		466,101		(249)			(249)		1,520	1,520			
P2009022073	ARLINGTON	VA		05/06/2021		1,235,453		(678)			(678)		4,210	4,210			
P2009022075	STOCKTON	CA		05/06/2021		418,552		(224)			(224)		1,365	1,365			
P2009022076	MARGATE	FL		05/06/2021		191,023		(100)			(100)		609	609			
P2009022079	LAKE RONKONKOMA	NY		05/07/2021		157,733		(88)			(88)		549	549			
P2009022081	STOCKHOLM	NJ		05/07/2021									592	592			
P2009022082	MIDDLESEX	NJ		05/07/2021		327,767		(402)			(402)		12,295	12,295			
P2009022085	PHILADELPHIA	PA		05/10/2021		235,458		(155)			(155)		6,234	6,234			
P2009022086	BRONX	NY		05/10/2021		353,324		(189)			(189)		1,152	1,152			
P2009022087	SUNRISE	FL		05/10/2021		116,225		(65)			(65)		405	405			
P2009022088	PARKLAND	FL		05/10/2021		1,040,283		(557)			(557)		4,583	4,583			
P2009022089	WOODBRIDGE	VA		05/10/2021		657,032		(371)			(371)		2,340	2,340			
P2009022090	WATCHUNG	NJ		05/10/2021		1,012,699		(548)			(548)		3,376	3,376			
P2009022091	BEND	OR		05/10/2021		519,593		(277)			(277)		1,695	1,695			
P2009022092	SALEM	OR		05/10/2021		661,418		(360)			(360)		2,389	2,389			
P2009022093	WAIANAE	HI		05/11/2021		555,443		(284)			(284)		1,698	1,698			
P2009022094	JOHNSBURG	IL		05/11/2021		661,545		(368)			(368)		2,304	2,304			
P2009022096	BELFORD	NJ		05/11/2021		192,185		(107)			(107)		669	669			
P2009022097	PALM COAST	FL		05/11/2021		152,912		(83)			(83)		508	508			
P2009022102	ISLAND PARK	NY		05/12/2021		455,151		(312)			(312)		5,505	5,505			
P2009022103	WOODBURN	OR		05/12/2021		442,863		(244)			(244)		1,511	1,511			
P2009022104	PORTLAND	OR		05/12/2021		341,856		(225)			(225)		6,090	6,090			
P2009022107	LEBANON	OR		05/13/2021		599,558		(329)			(329)		2,043	2,043			
P2009022108	COLORADO SPRINGS	CO		05/13/2021		385,776		(206)			(206)		1,258	1,258			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009022109	HERMITAGE	TN		05/13/2021		155,480		(87)			(87)		725	725			
P2009022112	BRONX	NY		05/13/2021		581,069		(316)			(316)		1,925	1,925			
P2009022115	MIAMI	FL		05/13/2021		363,533		(197)			(197)		1,212	1,212			
P2009022116	DIXMONT	ME		05/14/2021		188,602		(101)			(101)		615	615			
P2009022117	SEATAC	WA		05/14/2021		466,305		(270)			(270)		1,733	1,733			
P2009022118	HANOVER	PA		05/14/2021		545,300		(295)			(295)		1,818	1,818			
P2009022120	BAY SHORE	NY		05/14/2021		270,053		(146)			(146)		900	900			
P2009022121	BOGOTA	NJ		05/14/2021		339,950		(198)			(198)		2,024	2,024			
P2009022122	BOCA RATON	FL		05/14/2021		115,906							382	382			
P2009022123	DORAL	FL		05/14/2021		337,206		(185)			(185)		1,149	1,149			
P2009022124	COTO DE CAZA	CA		05/15/2021		2,708,693											
P2009022125	BAKERSFIELD	CA		05/17/2021		166,720		(91)			(91)		559	559			
P2009022126	HOPE VALLEY	RI		05/17/2021		176,412		(98)			(98)		614	614			
P2009022127	BOCA RATON	FL		05/17/2021		451,926		(251)			(251)		1,574	1,574			
P2009022128	GILBERT	AZ		05/17/2021		701,565		(394)			(394)		3,573	3,573			
P2009022129	GAINESVILLE	VA		05/17/2021		217,511		(96)			(96)		716	716			
P2009022130	HEWITT	NJ		05/17/2021		301,867		(161)			(161)		985	985			
P2009022132	UNIVERSITY PLACE	WA		05/17/2021		743,945		(402)			(402)		2,480	2,480			
P2009022133	BELLE MEAD	NJ		05/17/2021		545,535		(297)			(297)		4,232	4,232			
P2009022134	FAR HILLS	NJ		05/18/2021		555,708		(301)			(301)		1,853	1,853			
P2009022135	GRESHAM	OR		05/18/2021		332,846		(183)			(183)		1,134	1,134			
P2009022871	WAUKEGAN	IL		02/17/2022		178,604		(76)			(76)		712	712			
P2009023045	ROBBINSVILLE	NJ		11/01/2021		627,356							3,171	3,171			
P2009023046	GLEN COVE	NY		11/04/2021		218,994							4,343	4,343			
P2009023047	LEONIA	NJ		11/04/2021		634,945							2,401	2,401			
P2009023048	HOLLIS	NY		11/12/2021		399,881							1,504	1,504			
P2009023049	WILLISTON PARK	NY		11/16/2021		789,152							2,968	2,968			
P2009023050	JAMAICA	NY		11/19/2021		542,689							1,997	1,997			
P2009023052	RALEIGH	NC		11/22/2021		371,039		(140)			(140)		1,530	1,530			
P2009023053	STATEN ISLAND	NY		11/22/2021		679,276		(263)			(263)		2,779	2,779			
P2009023054	BEAVERTON	OR		11/22/2021		416,146		(161)			(161)		1,702	1,702			
P2009023055	ORANGE	CA		11/22/2021		600,309		(232)			(232)		3,310	3,310			
P2009023056	HILLSIDE	NJ		11/23/2021		265,070		(94)			(94)		952	952			
P2009023057	BREWSTER	NY		11/23/2021		345,410		(123)			(123)		1,245	1,245			
P2009023058	LAS VEGAS	NV		11/23/2021		356,538		(129)			(129)		1,310	1,310			
P2009023059	BAYSIDE	NY		11/23/2021		635,863		(246)			(246)		2,601	2,601			
P2009023060	BURLINGTON	MA		11/23/2021		812,292		(311)			(311)		3,269	3,269			
P2009023061	BRONX	NY		11/23/2021		408,448		(160)			(160)		1,707	1,707			
P2009023062	LAGUNA HILLS	CA		11/23/2021		1,534,684		(554)			(554)		5,632	5,632			
P2009023065	HONOLULU	HI		11/24/2021		473,499		(164)			(164)		1,628	1,628			
P2009023066	WOODBRIDGE	NJ		11/24/2021		248,561		(113)			(113)		1,123	1,123			
P2009023067	SAINT PETERSBURG	FL		11/24/2021		228,181		(83)			(83)		834	834			
P2009023068	NEWBURY	MA		11/29/2021		643,890		(220)			(220)		7,181	7,181			
P2009023069	CRETE	IL		11/29/2021		286,112		(104)			(104)		1,411	1,411			
P2009023070	FUQUAY VARINA	NC		11/29/2021		367,852		(140)			(140)		1,473	1,473			
P2009023072	BRONX	NY		11/30/2021		610,224		(217)			(217)		2,191	2,191			
P2009023073	HAMPSTEAD	NC		11/30/2021		302,007		(109)			(109)		1,108	1,108			
P2009023074	MAHOPAC	NY		11/30/2021		610,375		(218)			(218)		2,248	2,248			
P2009023075	STATEN ISLAND	NY		11/30/2021		1,012,575		(371)			(371)		3,798	3,798			
P2009023076	EAST MEADOW	NY		11/30/2021		585,629		(222)			(222)		4,076	4,076			
P2009023077	LAKE WORTH	FL		11/30/2021		380,719		(135)			(135)		1,367	1,367			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023078	NOLENSVILLE	TN		11/30/2021		732,485		(282)			(282)		3,845	3,845			
P2009023079	KEY LARGO	FL		11/30/2021		403,234		(143)			(143)		1,448	1,448			
P2009023080	ANTHONY	FL		11/30/2021		228,422							858	858			
P2009023081	HOUSTON	TX		11/30/2021		168,709		(63)			(63)		647	647			
P2009023082	ENCINO	CA		12/01/2021		1,217,352		(443)			(443)		4,542	4,542			
P2009023083	BROOKLYN	NY		12/01/2021		551,645		(207)			(207)		2,150	2,150			
P2009023084	BROOKLYN	NY		12/01/2021		1,254,832		(450)			(450)		4,580	4,580			
P2009023085	FREEDOM	ME		12/01/2021		231,298		(82)			(82)		828	828			
P2009023086	MIAMI	FL		12/01/2021		214,990		(79)			(79)		820	820			
P2009023088	HARTSDALE	NY		12/01/2021		532,664		(191)			(191)		6,186	6,186			
P2009023089	SOUTHAMPTON	NY		12/01/2021		1,242,706		(455)			(455)		4,662	4,662			
P2009023090	BUFFALO	NY		12/01/2021		135,223		(47)			(47)		464	464			
P2009023091	EFFORT	PA		12/02/2021		204,241		(75)			(75)		779	779			
P2009023092	MONSEY	NY		12/02/2021		322,293		(122)			(122)		1,284	1,284			
P2009023093	CENTEREACH	NY		12/02/2021		225,228		(84)			(84)		1,414	1,414			
P2009023094	STATEN ISLAND	NY		12/02/2021		536,527		(201)			(201)		2,102	2,102			
P2009023095	CORAM	NY		12/02/2021		389,363		(138)			(138)		1,390	1,390			
P2009023096	STATEN ISLAND	NY		12/02/2021		379,726		(185)			(185)		12,572	12,572			
P2009023097	MCLEAN	VA		12/02/2021		106,464		(42)			(42)		731	731			
P2009023098	WEST ORANGE	NJ		12/02/2021		318,359		(123)			(123)		1,731	1,731			
P2009023099	BROOKLYN	NY		12/02/2021		155,555		(57)			(57)		580	580			
P2009023100	JAMAICA	NY		12/02/2021		668,578		(236)			(236)		2,387	2,387			
P2009023101	STATEN ISLAND	NY		12/02/2021		495,807		(194)			(194)		2,072	2,072			
P2009023102	BRISTOL	PA		12/02/2021		314,219		(111)			(111)		1,501	1,501			
P2009023103	STAMFORD	CT		12/02/2021		423,163							2,008	2,008			
P2009023104	PLAINVIEW	NY		12/03/2021		508,079		(185)			(185)		4,880	4,880			
P2009023105	NORTH BABYLON	NY		12/03/2021		353,957		(135)			(135)		1,417	1,417			
P2009023106	PHOENIX	AZ		12/03/2021		204,812		(75)			(75)		764	764			
P2009023107	SANDY	UT		12/03/2021		536,303		(194)			(194)		3,554	3,554			
P2009023108	CRESTLINE	OH		12/03/2021		176,849		(68)			(68)		720	720			
P2009023109	PORT JEFFERSON STATI	NY		12/03/2021		368,335		(140)			(140)		1,467	1,467			
P2009023110	MENDHAM	NJ		12/03/2021		639,551		(223)			(223)		2,233	2,233			
P2009023112	NAPLES	FL		12/06/2021		296,274		(105)			(105)		1,058	1,058			
P2009023113	BROOKLYN	NY		12/06/2021		945,104		(364)			(364)		3,847	3,847			
P2009023114	PHILADELPHIA	PA		12/06/2021		175,774		(61)			(61)		614	614			
P2009023115	PHILADELPHIA	PA		12/06/2021		189,610		(66)			(66)		662	662			
P2009023116	PHILADELPHIA	PA		12/06/2021		226,508		(84)			(84)		864	864			
P2009023117	LEVITTOWN	PA		12/06/2021		419,431		(470)			(470)		11,628	11,628			
P2009023118	BROOKLYN	NY		12/06/2021		594,525		(229)			(229)		2,420	2,420			
P2009023119	SECAUCUS	NJ		12/06/2021		525,803		(197)			(197)		2,049	2,049			
P2009023120	HOWARD BEACH	NY		12/06/2021		208,281		(110)			(110)		43,958	43,958			
P2009023122	CHICAGO	IL		12/06/2021		407,294		(144)			(144)		1,454	1,454			
P2009023124	FARMVILLE	VA		12/07/2021		157,553		(86)			(86)		856	856			
P2009023125	GREAT NECK	NY		12/07/2021		637,424		(242)			(242)		2,539	2,539			
P2009023126	JAMAICA	NY		12/07/2021		716,423		(268)			(268)		2,792	2,792			
P2009023127	PHILADELPHIA	PA		12/07/2021		256,645		(99)			(99)		1,050	1,050			
P2009023128	ELMHURST	NY		12/07/2021		179,312		(63)			(63)		640	640			
P2009023129	PLANO	TX		12/07/2021		351,965		(134)			(134)		1,402	1,402			
P2009023130	BROOKLYN	NY		12/07/2021		807,267							3,890	3,890			
P2009023131	AVENTURA	FL		12/07/2021		270,887		(94)			(94)		941	941			
P2009023132	BRONX	NY		12/08/2021		653,208		(231)			(231)		2,332	2,332			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023133	CENTRAL ISLIP	NY		12/08/2021		279,727		(99)			(99)		1,006	1,006			
P2009023134	BROOKLYN	NY		12/08/2021		441,488		(154)			(154)		1,972	1,972			
P2009023135	STATEN ISLAND	NY		12/08/2021		1,331,659		(478)			(478)		4,860	4,860			
P2009023136	STATEN ISLAND	NY		12/08/2021		435,267		(154)			(154)		1,554	1,554			
P2009023137	WOODSIDE	NY		12/08/2021		709,573		(259)			(259)		2,651	2,651			
P2009023244	FREDERICKSBURG	VA		01/04/2022		280,378		(129)			(129)		1,325	1,325			
P2009023248	BARNEGAT	NJ		01/10/2022		349,356		(170)			(170)		1,157	1,157			
P2009023249	SYLMAR	CA		01/06/2022		483,501		(229)			(229)		2,214	2,214			
P2009023250	FREDERICKSBURG	VA		01/06/2022		210,813		(108)			(108)		703	703			
P2009023252	HAMDEN	CT		01/10/2022		181,664		(80)			(80)		426	426			
P2009023254	DUNDALK	MD		01/06/2022		220,925		(95)			(95)		601	601			
P2009023256	WALDORF	MD		01/10/2022		241,428		(79)			(79)		900	900			
P2009023257	DANBURY	CT		01/07/2022		491,647		(242)			(242)		1,570	1,570			
P2009023258	NEW BRITAIN	CT		01/11/2022		165,056		(71)			(71)		633	633			
P2009023259	SILVER SPRING	MD		01/06/2022		376,621		(169)			(169)		1,029	1,029			
P2009023260	FISHERS	IN		01/14/2022		1,415,110		(609)			(609)		5,335	5,335			
P2009023263	DUNDALK	MD		01/10/2022		206,633		(80)			(80)		565	565			
P2009023264	SILVER SPRING	MD		01/10/2022		446,355		(174)			(174)		1,440	1,440			
P2009023265	CHICAGO	IL		01/10/2022		381,533		(279)			(279)		2,641	2,641			
P2009023268	DEER PARK	TX		01/11/2022		232,768		(45)			(45)		656	656			
P2009023270	BALTIMORE	MD		01/07/2022		235,577		(105)			(105)		640	640			
P2009023271	GURNEE	IL		01/20/2022		254,017		(118)			(118)		566	566			
P2009023272	HYATTSVILLE	MD		01/10/2022		377,686		(168)			(168)		1,268	1,268			
P2009023275	HARDEEVILLE	SC		01/12/2022		258,465		(167)			(167)		4,059	4,059			
P2009023276	PATTISON	TX		01/13/2022		330,880		(149)			(149)		1,068	1,068			
P2009023277	WILLINGBORO	NJ		01/14/2022		241,925		(83)			(83)		649	649			
P2009023278	LAND O LAKES	FL		01/11/2022		496,601		(114)			(114)		1,826	1,826			
P2009023280	NAPLES	FL		01/12/2022		684,275		(278)			(278)		2,586	2,586			
P2009023281	MANASSAS	VA		01/13/2022		395,921		(164)			(164)		1,106	1,106			
P2009023282	MERCED	CA		01/14/2022		566,929		(266)			(266)		1,773	1,773			
P2009023283	HYATTSVILLE	MD		01/13/2022		311,486		(139)			(139)		846	846			
P2009023284	TRENTON	NJ		01/20/2022		103,412		(38)			(38)		204	204			
P2009023285	ODESSA	TX		01/19/2022		216,873		(111)			(111)		674	674			
P2009023287	RALEIGH	NC		01/21/2022		184,746		(85)			(85)		1,463	1,463			
P2009023288	JURUPA VALLEY	CA		01/14/2022		573,110		(135)			(135)		2,302	2,302			
P2009023289	PORT ST. LUCIE	FL		01/18/2022		351,601		(129)			(129)		1,035	1,035			
P2009023290	BROOKFIELD	CT		01/18/2022		318,875		(123)			(123)		1,010	1,010			
P2009023292	BRANDYWINE	MD		01/19/2022		381,005		(219)			(219)		7,061	7,061			
P2009023293	SANDIA	TX		01/18/2022		342,247		(168)			(168)		1,144	1,144			
P2009023294	ROSHARON	TX		01/14/2022		259,875		(136)			(136)		907	907			
P2009023295	CHICAGO	IL		01/18/2022		238,800		(110)			(110)		632	632			
P2009023297	BURKE	VA		01/18/2022		418,195		(190)			(190)		1,162	1,162			
P2009023298	STERLING	VA		01/14/2022		275,382		(84)			(84)		817	817			
P2009023299	EDGEWATER PARK	NJ		01/19/2022		281,707		(180)			(180)		3,037	3,037			
P2009023302	ROCKVILLE	MD		01/18/2022		349,261		(172)			(172)		1,217	1,217			
P2009023303	WINCHESTER	VA		01/14/2022		312,284		(159)			(159)		802	802			
P2009023304	SYKESVILLE	MD		01/18/2022		261,908		(126)			(126)		748	748			
P2009023305	BALTIMORE	MD		01/24/2022		318,553		(132)			(132)		1,114	1,114			
P2009023307	WOODBRIDGE	VA		01/14/2022		303,118		(114)			(114)		936	936			
P2009023308	GURNEE	IL		01/19/2022		202,323		(97)			(97)		651	651			
P2009023309	LAS VEGAS	NV		01/19/2022		185,470		(86)			(86)		567	567			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023311	MELROSE PARK	IL		01/19/2022		236,797		(106)			(106)		529	529			
P2009023314	KING CITY	CA		01/25/2022		419,248		(215)			(215)		1,151	1,151			
P2009023315	KEYMAR	MD		01/27/2022		318,665		(161)			(161)		971	971			
P2009023316	HENRICO	VA		01/21/2022		214,132		(87)			(87)		559	559			
P2009023317	NORTH CHESTERFIELD	VA		02/11/2022		202,745		(96)			(96)		3,289	3,289			
P2009023318	ROUND LAKE	IL		01/19/2022		173,934		(312)			(312)		12,237	12,237			
P2009023320	WEST JORDAN	UT		01/24/2022		580,123		(293)			(293)		1,567	1,567			
P2009023322	KATY	TX		01/24/2022		358,211		(95)			(95)		971	971			
P2009023324	NAUGATUCK	CT		02/23/2022		166,633		(71)			(71)		382	382			
P2009023328	PLAINFIELD	IL		01/21/2022		249,951		(107)			(107)		731	731			
P2009023331	BOCA RATON	FL		01/26/2022		383,244		(215)			(215)		1,305	1,305			
P2009023333	PATTERSON	CA		02/01/2022		376,590		(150)			(150)		927	927			
P2009023335	SUMMERVILLE	SC		01/26/2022		318,694		(150)			(150)		822	822			
P2009023338	SANTA PAULA	CA		02/02/2022		1,683,091		(387)			(387)		7,680	7,680			
P2009023339	AURORA	CO		01/21/2022		252,620		(107)			(107)		2,044	2,044			
P2009023341	ELIZABETH	NJ		01/28/2022		305,951		(397)			(397)		3,211	3,211			
P2009023342	DENVER	CO		01/26/2022		358,494		(156)			(156)		1,262	1,262			
P2009023345	BALTIMORE	MD		01/26/2022		171,272		(110)			(110)		1,819	1,819			
P2009023347	GERMANTOWN	MD		01/26/2022		308,698		(132)			(132)		1,351	1,351			
P2009023348	FORT WASHINGTON	MD		01/31/2022		367,322		(167)			(167)		1,023	1,023			
P2009023349	HAGERSTOWN	MD		01/25/2022		130,525		(53)			(53)		356	356			
P2009023351	SACRAMENTO	CA		01/28/2022		300,271		(121)			(121)		2,641	2,641			
P2009023352	MANASSAS	VA		01/27/2022		348,200		(98)			(98)		1,392	1,392			
P2009023354	ROBBINSVILLE	NJ		02/08/2022		279,165		(127)			(127)		559	559			
P2009023355	EVANS	CO		02/25/2022		208,395		(98)			(98)		694	694			
P2009023358	MIDLOTHIAN	VA		01/26/2022		224,392		(118)			(118)		686	686			
P2009023365	FORT WASHINGTON	MD		01/31/2022		272,311		(113)			(113)		896	896			
P2009023366	STOCKTON	CA		02/01/2022		257,980		(143)			(143)		978	978			
P2009023368	CHICAGO	IL		01/27/2022									675	675			
P2009023371	AUSTELL	GA		02/09/2022		293,580		(128)			(128)		652	652			
P2009023376	NORTH CHARLESTON	SC		02/03/2022		177,261		(73)			(73)		492	492			
P2009023377	AUSTIN	TX		01/28/2022		455,661		(210)			(210)		1,074	1,074			
P2009023378	NEWARK	NJ		01/31/2022		323,776		(146)			(146)		778	778			
P2009023382	LAS VEGAS	NV		01/26/2022		419,834		(111)			(111)		1,645	1,645			
P2009023383	NEW MILFORD	CT		01/31/2022		365,920		(171)			(171)		1,234	1,234			
P2009023385	SACRAMENTO	CA		02/02/2022		693,781		(361)			(361)		39,106	39,106			
P2009023387	STOCKTON	CA		02/18/2022		270,309		(142)			(142)		983	983			
P2009023388	CICERO	IL		02/14/2022		188,903		(91)			(91)		1,778	1,778			
P2009023390	HOUSTON	TX		02/25/2022		141,451		(66)			(66)		387	387			
P2009023391	NETCONG	NJ		01/31/2022		247,972		(103)			(103)		692	692			
P2009023393	WHARTON	NJ		01/31/2022		317,439		(171)			(171)		1,524	1,524			
P2009023394	PHOENIX	AZ		02/01/2022									620	620			
P2009023395	BEAVERTON	OR		03/10/2022		465,805		(212)			(212)		1,188	1,188			
P2009023396	GLEN BURNIE	MD		01/25/2022		156,076		(78)			(78)		411	411			
P2009023397	MARICOPA	AZ		01/28/2022		299,027		(138)			(138)		937	937			
P2009023399	PHOENIX	AZ		01/27/2022		211,466		(99)			(99)		573	573			
P2009023403	HOUSTON	TX		02/24/2022		213,758		(106)			(106)		748	748			
P2009023405	FLORIDA CITY	FL		02/01/2022		274,401		(137)			(137)		635	635			
P2009023412	BOWIE	MD		02/28/2022		301,844		(137)			(137)		984	984			
P2009023414	NORTH LAS VEGAS	NV		01/28/2022		239,678		(104)			(104)		668	668			
P2009023415	TEMPLE HILLS	MD		01/31/2022		295,853		(164)			(164)		921	921			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023418	CHARLESTON	SC		02/24/2022		253,173		(65)			(65)		1,056	1,056			
P2009023420	HYATTSVILLE	MD		02/03/2022		291,302		(154)			(154)		1,256	1,256			
P2009023421	CARROLLTON	TX		01/31/2022		214,748		(128)			(128)		662	662			
P2009023423	VANCOUVER	WA		01/31/2022		374,428		(141)			(141)		977	977			
P2009023428	NORTH LAS VEGAS	NV		02/10/2022		238,743		(44)			(44)		3,297	3,297			
P2009023432	FALLS CHURCH	VA		02/18/2022		181,066		(76)			(76)		383	383			
P2009023434	SPRINGFIELD	VA		02/01/2022		520,582		(232)			(232)		1,243	1,243			
P2009023435	SPICEWOOD	TX		02/28/2022		2,025,726		(521)			(521)		8,455	8,455			
P2009023436	BELLWOOD	IL		02/18/2022		183,348		(81)			(81)		571	571			
P2009023437	BAKERSFIELD	CA		01/31/2022		230,787		(55)			(55)		710	710			
P2009023438	ROCKVILLE	MD		02/03/2022		279,229		(86)			(86)		951	951			
P2009023441	PHOENIX	AZ		01/31/2022		1,299,667		(358)			(358)		1,231	1,231			
P2009023444	TOMS RIVER	NJ		02/09/2022		199,345		(96)			(96)		977	977			
P2009023446	JACKSONVILLE	FL		02/04/2022		182,767		(128)			(128)		1,557	1,557			
P2009023450	TEMPLE HILLS	MD		02/24/2022		341,601		(122)			(122)		755	755			
P2009023451	THURMONT	MD		01/31/2022		277,866		(156)			(156)		1,274	1,274			
P2009023452	INDIANAPOLIS	IN		02/11/2022		166,342		(72)			(72)		360	360			
P2009023454	DAVENPORT	FL		02/03/2022		313,828		(87)			(87)		906	906			
P2009023455	SANTA ROSA BEACH	FL		02/18/2022		241,992		(16)			(16)		1,641	1,641			
P2009023459	WINCHESTER	CA		02/24/2022		825,077		(6)			(6)		3,741	3,741			
P2009023464	LAS VEGAS	NV		02/22/2022		255,771		(100)			(100)		727	727			
P2009023465	BARNEGAT	NJ		02/18/2022		282,603		(157)			(157)		935	935			
P2009023466	SPOTSYLVANIA	VA		02/18/2022		170,844		(68)			(68)		547	547			
P2009023469	STAFFORD	VA		02/23/2022		180,099		(76)			(76)		658	658			
P2009023470	NORTH LAUDERDALE	FL		02/24/2022		168,692		(35)			(35)		578	578			
P2009023472	PUEBLO	CO		02/11/2022		534,470		(187)			(187)		1,645	1,645			
P2009023473	VISALIA	CA		02/04/2022		303,411		(92)			(92)		1,005	1,005			
P2009023475	WEST LONG BRANCH	NJ		02/23/2022		419,731		(168)			(168)		826	826			
P2009023482	EWING	NJ		02/25/2022		201,643		(89)			(89)		470	470			
P2009023483	COATS	NC		02/10/2022		236,764		(101)			(101)		553	553			
P2009023484	HAWTHORNE	NJ		03/07/2022		265,269		(150)			(150)		740	740			
P2009023485	BRIDGEPORT	CT		03/04/2022		308,171		(156)			(156)		729	729			
P2009023489	ESCONDIDO	CA		01/20/2022		294,933		(113)			(113)		1,391	1,391			
P2009023490	PLACENTIA	CA		01/12/2022		815,988		(313)			(313)		18,691	18,691			
P2009023495	NORTHRIDGE	CA		02/03/2022		768,428		(141)			(141)		9,120	9,120			
P2009023496	VISTA	CA		12/31/2021		870,961		(230)			(230)		2,914	2,914			
P2009023501	NORTH LAS VEGAS	NV		02/11/2022		283,540		(35)			(35)		1,223	1,223			
P2009023502	SANTA CLARA	CA		02/11/2022		1,111,709		(155)			(155)		5,006	5,006			
P2009023505	SACRAMENTO	CA		02/11/2022		251,377		(47)			(47)		1,101	1,101			
P2009023506	PACOIMA	CA		02/11/2022		396,561		(68)			(68)		1,740	1,740			
P2009023507	AFTON	OK		02/10/2022		359,236		(129)			(129)		912	912			
P2009023512	MAGNA	UT		02/25/2022		238,766		(127)			(127)		907	907			
P2009023513	CALDWELL	ID		02/11/2022		305,746		(84)			(84)		904	904			
P2009023514	THOUSAND OAKS	CA		02/18/2022		181,512		(36)			(36)		728	728			
P2009023517	BAYONNE	NJ		02/17/2022		420,375		(231)			(231)		1,204	1,204			
P2009023521	HOUSTON	TX		02/16/2022		199,725		(99)			(99)		1,106	1,106			
P2009023522	CHOWCHILLA	CA		02/17/2022		157,995		(66)			(66)		351	351			
P2009023525	BOWIE	MD		02/15/2022		282,555		(57)			(57)		656	656			
P2009023526	WEST VALLEY CITY	UT		03/18/2022		628,148		(177)			(177)		2,352	2,352			
P2009023527	MONTGOMERY VILLAGE	MD		02/15/2022		186,255		(104)			(104)		438	438			
P2009023528	PLANO	IL		02/28/2022		256,520		(118)			(118)		644	644			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023529	TINTON FALLS	NJ		03/10/2022		604,141		(362)			(362)		1,837	1,837			
P2009023530	MIDLOTHIAN	TX		03/04/2022		754,982		(314)			(314)		2,632	2,632			
P2009023535	SAINT GEORGE	UT		03/15/2022		196,717		(88)			(88)		1,617	1,617			
P2009023536	YERMO	CA		03/04/2022		387,894		(107)			(107)		1,531	1,531			
P2009023537	ODESSA	FL		02/28/2022		454,632		(280)			(280)		1,491	1,491			
P2009023538	ARLINGTON	TX		02/25/2022		193,229		(97)			(97)		493	493			
P2009023539	LAUREL	MD		03/21/2022		350,626		(133)			(133)		883	883			
P2009023540	OWINGS MILLS	MD		03/03/2022		289,015		(156)			(156)		747	747			
P2009023542	MAGNA	UT		02/28/2022		440,870		(247)			(247)		1,363	1,363			
P2009023544	MIDLAND	TX		02/23/2022		213,038		(109)			(109)		613	613			
P2009023546	PLANO	IL		02/15/2022		235,964		(113)			(113)		424	424			
P2009023548	FRESNO	CA		03/11/2022		164,819		(137)			(137)		1,188	1,188			
P2009023549	SEAFORD	DE		05/20/2022		265,871		(104)			(104)		595	595			
P2009023550	EVERGREEN	CO		02/23/2022		629,749		(239)			(239)		1,489	1,489			
P2009023551	VISALIA	CA		02/25/2022		158,303		(83)			(83)		444	444			
P2009023552	SANTA MARIA	CA		02/14/2022		510,650		(227)			(227)		1,527	1,527			
P2009023553	HYATTSVILLE	MD		02/28/2022		280,031		(135)			(135)		770	770			
P2009023556	STERLING	VA		02/28/2022		357,059		(111)			(111)		1,385	1,385			
P2009023558	LAS VEGAS	NV		02/25/2022		430,323		(174)			(174)		2,385	2,385			
P2009023559	CORNELIUS	OR		03/24/2022		258,470		(148)			(148)		1,446	1,446			
P2009023560	MINNEAPOLIS	MN		03/15/2022		267,127		(360)			(360)		2,057	2,057			
P2009023561	MIAMI	FL		03/30/2022		231,534		(75)			(75)		855	855			
P2009023564	BALTIMORE	MD		03/30/2022		256,403		(119)			(119)		592	592			
P2009023566	NORWALK	CT		03/01/2022		382,524		(191)			(191)		885	885			
P2009023568	NORTH BERGEN	NJ		02/28/2022		444,287		(187)			(187)		(369)	(369)			
P2009023570	CORONA	CA		03/09/2022		840,598		(423)			(423)		2,821	2,821			
P2009023571	LOXAHATCHEE	FL		02/25/2022		602,363		(175)			(175)		1,737	1,737			
P2009023574	DESERT HOT SPRINGS	CA		02/22/2022		210,531		(111)			(111)		635	635			
P2009023575	HENDERSON	NV		03/08/2022		153,423		(58)			(58)		3,034	3,034			
P2009023578	BRANDON	MS		02/24/2022		262,000		(116)			(116)		596	596			
P2009023580	MCLEAN	VA		02/22/2022		1,676,739		(523)			(523)		4,949	4,949			
P2009023582	PORT ST LUCIE	FL		03/09/2022		235,003		(117)			(117)		540	540			
P2009023583	NEW LENOX	IL		02/25/2022		269,975		(147)			(147)		853	853			
P2009023584	MIDDLETOWN	MD		03/01/2022		275,762		(113)			(113)		573	573			
P2009023585	DAVIE	FL		02/24/2022		496,323		(241)			(241)		1,575	1,575			
P2009023587	LAUREL	MD		02/28/2022		435,134		(203)			(203)		1,158	1,158			
P2009023588	MIAMI	FL		03/18/2022		807,416		(315)			(315)		2,888	2,888			
P2009023591	SPRING	TX		02/23/2022		202,621		(23)			(23)		2,245	2,245			
P2009023592	BRIDGEPORT	CT		04/06/2022		197,705		(90)			(90)		465	465			
P2009023593	RICHMOND	TX		02/25/2022		302,744		(148)			(148)		1,178	1,178			
P2009023595	BALTIMORE	MD		02/18/2022		224,166		(105)			(105)		648	648			
P2009023597	SALT LAKE CITY	UT		03/04/2022		274,946		(114)			(114)		693	693			
P2009023598	FOUNTAIN HILLS	AZ		03/01/2022		446,506		(157)			(157)		1,678	1,678			
P2009023601	FISHERS	IN		03/23/2022		2,436,749		(631)			(631)		6,599	6,599			
P2009023602	LOGANVILLE	GA		02/23/2022		323,281		(70)			(70)		1,239	1,239			
P2009023605	KATY	TX		02/24/2022		235,659		(118)			(118)		1,098	1,098			
P2009023609	SMYRNA	GA		04/14/2022		411,704		(192)			(192)		1,120	1,120			
P2009023611	RUTHERFORDTON	NC		03/22/2022		176,391		(87)			(87)		928	928			
P2009023612	SAN TAN VALLEY	AZ		03/11/2022		271,385		(137)			(137)		709	709			
P2009023614	NORTH LAS VEGAS	NV		03/07/2022		329,229		(168)			(168)		815	815			
P2009023615	HOLLISTER	CA		04/20/2022		675,402		(216)			(216)		2,216	2,216			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023616	CARROLLTON	GA		02/23/2022		218,940		(101)			(101)		461	461			
P2009023617	UNION BEACH	NJ		03/03/2022		264,189		(133)			(133)		918	918			
P2009023618	SHEPHERD	TX		02/28/2022		395,290		(132)			(132)		1,133	1,133			
P2009023623	SNELLVILLE	GA		03/01/2022		224,683		(103)			(103)		506	506			
P2009023624	ORLANDO	FL		03/09/2022		325,645		(123)			(123)		1,166	1,166			
P2009023625	TORRANCE	CA		01/31/2023		359,570		(161)			(161)		1,119	1,119			
P2009023626	SURPRISE	AZ		03/01/2022		215,995		(105)			(105)		697	697			
P2009023627	EFFINGHAM	SC		04/28/2022		205,779		(97)			(97)		587	587			
P2009023628	GARFIELD	NJ		03/15/2022		563,288		(283)			(283)		1,463	1,463			
P2009023629	HIRAM	GA		02/23/2022		281,977		(116)			(116)		629	629			
P2009023631	MIAMI	FL		01/31/2023		914,843		(295)			(295)		1,838	1,838			
P2009023632	MIAMI	FL		02/25/2022		472,621		(130)			(130)		1,245	1,245			
P2009023634	GREENSBORO	NC		03/14/2022		166,350		(79)			(79)		269	269			
P2009023635	AUBURN	GA		03/11/2022		209,736		(109)			(109)		770	770			
P2009023636	WASHOUGAL	WA		02/24/2022		373,220		(298)			(298)		3,690	3,690			
P2009023637	THORNTON	CO		03/04/2022		361,154		(217)			(217)		2,413	2,413			
P2009023638	LONG BRANCH	NJ		02/24/2022		249,727		(63)			(63)		813	813			
P2009023640	STERLING	VA		02/22/2022		541,845		(255)			(255)		1,493	1,493			
P2009023642	DARNESTOWN	MD		03/10/2022		256,966		(122)			(122)		2,424	2,424			
P2009023643	CORCORAN	CA		02/28/2022		276,995		(129)			(129)		597	597			
P2009023644	ROCKVILLE	MD		03/04/2022		626,090		(295)			(295)		1,479	1,479			
P2009023647	LYNDHURST	NJ		02/25/2022		361,349		(151)			(151)		1,592	1,592			
P2009023650	NEW BRAUNFELS	TX		01/13/2022		194,050		(22)			(22)		927	927			
P2009023651	PITTSBURGH	PA		12/10/2021		75,198		(9)			(9)		539	539			
P2009023652	SAN ANTONIO	TX		12/16/2021		277,815		(33)			(33)		1,375	1,375			
P2009023658	LONG BRANCH	NJ		12/21/2021		554,699		(64)			(64)		3,160	3,160			
P2009023659	GAINSVILLE	FL		12/22/2021		114,864		(13)			(13)		535	535			
P2009023660	JACKSONVILLE	FL		12/23/2021		149,316		(18)			(18)		740	740			
P2009023661	WOODSTOCK	GA		12/31/2021		376,225		(32)			(32)		577	577			
P2009023662	ROME	GA		12/31/2021		98,221		(8)			(8)		3,769	3,769			
P2009023663	ROME	GA		12/31/2021		106,961		(9)			(9)		9	9			
P2009023664	CANTON	GA		12/31/2021		142,540		(12)			(12)		9	9			
P2009023665	RALEIGH	NC		12/29/2021		143,198		(16)			(16)		680	680			
P2009023666	DURHAM	NC		12/29/2021		167,064		(19)			(19)		793	793			
P2009023669	LINDENWOLD	NJ		01/11/2022		112,457		(12)			(12)		493	493			
P2009023672	CLEVELAND	OH		01/11/2022		91,570		(7)			(7)		242	242			
P2009023673	PHILADELPHIA	PA		01/12/2022		159,454		(18)			(18)		722	722			
P2009023674	PHILADELPHIA	PA		01/12/2022		73,249		(8)			(8)		332	332			
P2009023675	CUTLER BAY	FL		01/12/2022		110,226		(11)			(11)		422	422			
P2009023676	MIAMI	FL		01/12/2022		265,603		(27)			(27)		1,034	1,034			
P2009023677	FAIRLAND	IN		01/13/2022		77,683		(8)			(8)		306	306			
P2009023678	ATLANTA	GA		01/13/2022		153,475		(17)			(17)		695	695			
P2009023679	PHILADELPHIA	PA		01/13/2022		146,498		(16)			(16)		663	663			
P2009023681	BELLWOOD	IL		01/14/2022		117,772		(11)			(11)		432	432			
P2009023682	PHILADELPHIA	PA		01/14/2022		102,549		(11)			(11)		464	464			
P2009023683	SANTA ROSA BEACH	FL		01/10/2022		819,616		(96)			(96)		4,038	4,038			
P2009023684	WOODSTOCK	GA		01/14/2022		178,437		(15)			(15)		101	101			
P2009023685	PHILADELPHIA	PA		01/14/2022		87,899		(10)			(10)		398	398			
P2009023686	PHILADELPHIA	PA		01/14/2022		160,451		(18)			(18)		727	727			
P2009023687	WOODSTOCK	GA		01/14/2022		241,486		(20)			(20)		16	16			
P2009023693	LAKE ZURICH	IL		01/19/2022		214,466		(21)			(21)		547	547			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023694	CHARLOTTE	NC		12/10/2021		159,251		(16)			(16)		627	627			
P2009023695	MIAMI	FL		01/20/2022		236,901		(28)			(28)		1,558	1,558			
P2009023698	CLEVELAND	OH		01/21/2022		129,417		(15)			(15)		611	611			
P2009023699	CLEVELAND	OH		01/21/2022		109,809		(12)			(12)		519	519			
P2009023701	CLEVELAND	OH		01/21/2022		149,417		(17)			(17)		706	706			
P2009023703	BAYTOWN	TX		01/24/2022		79,631		(9)			(9)		392	392			
P2009023705	GRANBURY	TX		01/25/2022		145,586		(16)			(16)		632	632			
P2009023708	BINGHAMTON	NY		01/27/2022		129,352		(12)			(12)		443	443			
P2009023710	FORT WORTH	TX		01/27/2022		139,827		(14)			(14)		533	533			
P2009023718	BRIGANTINE	NJ		01/28/2022		200,659		(5)			(5)		1	1			
P2009023719	GARLAND	TX		01/28/2022		189,574		(22)			(22)		954	954			
P2009023723	VENICE	FL		01/31/2022		207,089		(24)			(24)		1,362	1,362			
P2009023724	PASADENA	TX		01/31/2022		142,837		(17)			(17)		704	704			
P2009023727	PAULSBORO	NJ		01/31/2022		123,338		(13)			(13)		513	513			
P2009023729	AURORA	IL		02/01/2022		129,170		(14)			(14)		591	591			
P2009023730	AURORA	IL		02/01/2022		211,193		(23)			(23)		966	966			
P2009023731	HOUSTON	TX		02/02/2022		221,496		(25)			(25)		1,941	1,941			
P2009023733	BOLINGBROOK	IL		02/01/2022		200,213		(22)			(22)		916	916			
P2009023734	RALEIGH	NC		02/04/2022		119,519		(14)			(14)		565	565			
P2009023735	WAKE FOREST	NC		02/04/2022		128,483		(15)			(15)		607	607			
P2009023736	FUQUAY VARINA	NC		02/04/2022		191,231		(22)			(22)		903	903			
P2009023742	WOODBRIDGE	VA		03/01/2022		327,501		(162)			(162)		831	831			
P2009023743	BRIDGEPORT	CT		03/17/2022		233,884		(110)			(110)		553	553			
P2009023744	TACOMA	WA		03/02/2022		249,596		(116)			(116)		534	534			
P2009023748	DALLAS	TX		03/08/2022		635,162		(290)			(290)		1,431	1,431			
P2009023749	SAN DIEGO	CA		02/23/2022		880,982		(253)			(253)		2,183	2,183			
P2009023750	CINNAMINSON	NJ		03/14/2022		420,579		(217)			(217)		1,564	1,564			
P2009023751	MISSOURI CITY	TX		03/07/2022		529,369		(242)			(242)		1,575	1,575			
P2009023753	ORLANDO	FL		02/15/2022		407,021		5			5		1,858	1,858			
P2009023755	BERLIN	MD		03/03/2022		308,060		(134)			(134)		977	977			
P2009023756	HYATTSVILLE	MD		03/11/2022		296,761		(145)			(145)		737	737			
P2009023760	BAYTOWN	TX		03/03/2022		158,696		(77)			(77)		394	394			
P2009023761	BRIDGEWATER	CT		04/05/2022		348,883		(134)			(134)		731	731			
P2009023762	TACOMA	WA		01/31/2023		209,651		(112)			(112)		654	654			
P2009023763	VISALIA	CA		03/18/2022		231,182		(114)			(114)		678	678			
P2009023764	BALTIMORE	MD		02/23/2022		226,878		(91)			(91)		338	338			
P2009023765	LAS VEGAS	NV		03/21/2022		1,217,951		(271)			(271)		5,043	5,043			
P2009023766	CHICAGO	IL		02/24/2022		252,776		(80)			(80)		589	589			
P2009023767	ANNAPOLIS	MD		02/28/2022		303,612		(129)			(129)		972	972			
P2009023768	CATONSVILLE	MD		03/04/2022		278,254		(139)			(139)		3,004	3,004			
P2009023769	FORNEY	TX		03/01/2022		400,316		(174)			(174)		839	839			
P2009023771	CHINO	CA		03/04/2022		346,709		(59)			(59)		1,732	1,732			
P2009023772	LAVEEN	AZ		01/31/2023		414,777		(89)			(89)		1,093	1,093			
P2009023774	TILLAMOOK	OR		02/28/2022		200,100		(95)			(95)		608	608			
P2009023775	CATHEDRAL CITY	CA		03/15/2022		335,934		(109)			(109)		830	830			
P2009023776	SAINT STEPHEN	SC		03/07/2022		212,497		(88)			(88)		894	894			
P2009023777	HOUSTON	TX		03/28/2022		194,452		(103)			(103)		555	555			
P2009023778	MIAMI	FL		03/22/2022		272,299		(130)			(130)		1,409	1,409			
P2009023779	PANAMA CITY BEACH	FL		03/04/2022		231,516		(85)			(85)		830	830			
P2009023780	COCONUT CREEK	FL		03/09/2022		371,256		(212)			(212)		1,200	1,200			
P2009023783	SANTA ROSA	CA		03/11/2022		380,370		(204)			(204)		1,652	1,652			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023784	DES MOINES	WA		03/11/2022		442,734		(236)			(236)		1,262	1,262			
P2009023786	FRANKLIN	TN		03/04/2022		762,832		(150)			(150)		3,908	3,908			
P2009023789	MIAMI	FL		05/31/2022		371,941		(100)			(100)		868	868			
P2009023794	KATY	TX		07/31/2022		586,797		(271)			(271)		1,790	1,790			
P2009023795	CAPE CORAL	FL		03/31/2022		230,697		(131)			(131)		721	721			
P2009023796	KISSIMMEE	FL		03/16/2022		246,073		(88)			(88)		1,504	1,504			
P2009023797	DOUGLASVILLE	GA		04/12/2022		270,425		(120)			(120)		687	687			
P2009023798	O FALLON	MO		03/16/2022		275,345		(86)			(86)		1,062	1,062			
P2009023800	RIVERBANK	CA		03/29/2022		507,619		(259)			(259)		1,350	1,350			
P2009023802	OAK LAWN	IL		03/17/2022		260,612		(128)			(128)		661	661			
P2009023804	COMMERCE CITY	CO		03/21/2022		479,064		(274)			(274)		1,498	1,498			
P2009023805	NORTH HAVEN	CT		03/22/2022		272,004		(121)			(121)		694	694			
P2009023807	ELIZABETH	NJ		05/06/2022		397,004		(188)			(188)		1,183	1,183			
P2009023808	DENVER	CO		03/30/2022		369,213		(169)			(169)		832	832			
P2009023809	ANNANDALE	VA		03/11/2022		417,456		(434)			(434)		2,290	2,290			
P2009023811	HUNTINGTON BEACH	CA		03/23/2022		986,565		(492)			(492)		3,034	3,034			
P2009023812	STOCKTON	CA		03/31/2022		258,704		(125)			(125)		430	430			
P2009023813	MOORESVILLE	NC		01/31/2023		305,391		(107)			(107)		566	566			
P2009023815	WOODBRIDGE	VA		03/24/2022		307,814		(158)			(158)		818	818			
P2009023816	STOCKTON	CA		03/17/2022		415,850		(199)			(199)		1,006	1,006			
P2009023817	MANTECA	CA		03/31/2022		278,588		(145)			(145)		915	915			
P2009023818	DAMASCUS	OR		03/18/2022		423,615		(184)			(184)		887	887			
P2009023819	BALLWIN	MO		03/14/2022		196,449		(71)			(71)		1,314	1,314			
P2009023820	GRAND PRAIRIE	TX		03/18/2022		161,706		(57)			(57)		302	302			
P2009023821	WINFIELD	MO		03/14/2022		227,486		(87)			(87)		801	801			
P2009023822	PFLUGERVILLE	TX		03/26/2022		145,797		(52)			(52)		1,348	1,348			
P2009023823	NORTH LAS VEGAS	NV		03/14/2022		229,760		(109)			(109)		485	485			
P2009023824	RIVERSIDE	CA		03/31/2022		433,961		(240)			(240)		1,306	1,306			
P2009023825	MARATHON	FL		03/16/2022		875,193		(318)			(318)		2,138	2,138			
P2009023828	TULSA	OK		04/04/2022		1,026,263		(310)			(310)		3,301	3,301			
P2009023829	DURANGO	CO		03/23/2022		478,930		(82)			(82)		1,832	1,832			
P2009023830	HYATTSVILLE	MD		03/25/2022		479,998		(237)			(237)		1,218	1,218			
P2009023831	STAFFORD	VA		03/23/2022		211,311		(106)			(106)		735	735			
P2009023835	DEERFIELD BCH	FL		07/31/2022		771,266		(235)			(235)		2,613	2,613			
P2009023836	MOUNT AIRY	MD		04/15/2022		279,705		(125)			(125)		1,070	1,070			
P2009023838	MISSOURI CITY	TX		04/06/2022		154,242		(48)			(48)		.493	.493			
P2009023839	CHURCH HILL	MD		04/15/2022		208,078		(80)			(80)		630	630			
P2009023840	HOLLYWOOD	FL		04/07/2022		726,848		(124)			(124)		2,766	2,766			
P2009023842	BALTIMORE	MD		03/29/2022		163,502		(82)			(82)		.425	.425			
P2009023845	EVERETT	WA		03/30/2022		430,225		(232)			(232)		1,256	1,256			
P2009023846	TUCKER	GA		03/26/2022		384,687		(88)			(88)		1,744	1,744			
P2009023848	PHOENIX	AZ		04/12/2022		737,966		(304)			(304)		2,276	2,276			
P2009023849	WOODRUFF	SC		03/24/2022		202,204		(103)			(103)		538	538			
P2009023850	NORTH HILLS	CA		03/22/2022		454,819		(41)			(41)		1,833	1,833			
P2009023852	LEESBURG	VA		03/18/2022		1,990,545		(323)			(323)		7,621	7,621			
P2009023853	PALM DESERT	CA		03/18/2022		476,540		(101)			(101)		1,699	1,699			
P2009023856	WARMINSTER	PA		03/21/2022		232,547		(81)			(81)		1,519	1,519			
P2009023857	COLORADO SPRINGS	CO		04/11/2022		224,722		(68)			(68)		2,834	2,834			
P2009023858	BACLIFF	TX		03/28/2022		157,265		(75)			(75)		381	381			
P2009023860	MIAMI	FL		03/18/2022		179,592		(12)			(12)		694	694			
P2009023861	MANTECA	CA		04/13/2022		635,952		(244)			(244)		1,878	1,878			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023862	LOCKWOOD	CA		01/31/2023		496,150		(21)			(21)		3,145	3,145			
P2009023864	KENT	WA		04/01/2022		630,826		(58)			(58)		2,474	2,474			
P2009023865	RANCHO CORDOVA	CA		04/06/2022		341,985		(119)			(119)		967	967			
P2009023867	SALEM	OR		04/05/2022		360,533		(169)			(169)		1,323	1,323			
P2009023870	TEMPLE HILLS	MD		04/05/2022		402,070		(178)			(178)		1,045	1,045			
P2009023871	LAS VEGAS	NV		03/25/2022		763,560		(246)			(246)		2,451	2,451			
P2009023872	SAN BERNARDINO	CA		04/08/2022		263,169		(12)			(12)		1,014	1,014			
P2009023873	CHATHAM	NJ		04/01/2022		783,650		(241)			(241)		2,334	2,334			
P2009023874	FORT MYERS	FL		03/31/2022		160,131		(78)			(78)		397	397			
P2009023875	BALTIMORE	MD		03/31/2022		242,630		(121)			(121)		619	619			
P2009023876	COMMERCE CITY	CO		03/31/2022		299,690		(122)			(122)		381	381			
P2009023878	SAINT PETERSBURG	FL		03/22/2022		196,390		(30)			(30)		817	817			
P2009023879	BARSTOW	CA		01/31/2023		133,180		(39)			(39)		457	457			
P2009023880	AURORA	CO		04/04/2022		460,603		(207)			(207)		1,196	1,196			
P2009023881	LOS ANGELES	CA		01/31/2023		2,558,734		(961)			(961)		8,506	8,506			
P2009023883	SARASOTA	FL		01/31/2023		437,029		(161)			(161)		1,916	1,916			
P2009023885	LILLINGTON	NC		03/25/2022		244,720		(138)			(138)		4,048	4,048			
P2009023888	DENISON	TX		03/18/2022		154,786		(60)			(60)		692	692			
P2009023889	DENISON	TX		03/31/2022		155,252		(62)			(62)		633	633			
P2009023891	SALT LAKE CITY	UT		03/29/2022		208,400		(90)			(90)		646	646			
P2009023892	SAN JOSE	CA		03/30/2022		905,747		(40)			(40)		3,587	3,587			
P2009023893	ENCINO	CA		04/11/2022		2,984,133		(752)			(752)		13,759	13,759			
P2009023896	BRANDON	MS		03/25/2022		247,623		(89)			(89)		572	572			
P2009023898	NEW BRUNSWICK	NJ		05/06/2022		156,558		(46)			(46)		298	298			
P2009023899	OAKLAND	CA		07/31/2022		560,853		(4)			(4)		300	300			
P2009023900	WEST HILLS	CA		03/28/2022		1,501,446		(142)			(142)		5,670	5,670			
P2009023903	MEMPHIS	TN		03/25/2022		227,562		(42)			(42)		795	795			
P2009023904	MIAMI	FL		03/31/2022		373,851		(172)			(172)		1,165	1,165			
P2009023906	OLD HICKORY	TN		03/30/2022		189,538		(99)			(99)		815	815			
P2009023910	LAGUNA WOODS	CA		04/27/2022		274,731		(22)			(22)						
P2009023912	CHERRY HILL	NJ		07/31/2022		207,737		(70)			(70)		519	519			
P2009023913	PALMYRA	NJ		03/31/2022		183,094		(74)			(74)		1,363	1,363			
P2009023914	BLUFFTON	SC		03/30/2022		248,157		(108)			(108)		2,804	2,804			
P2009023915	DENVER	CO		04/05/2022		417,734		(172)			(172)		963	963			
P2009023916	BRADENTON	FL		04/11/2022		215,977		(82)			(82)		673	673			
P2009023919	ADELPHI	MD		03/30/2022		402,018		(124)			(124)		1,236	1,236			
P2009023923	LAWRENCEVILLE	GA		01/31/2023		328,478		(12)			(12)		1,063	1,063			
P2009023925	DAVENPORT	FL		04/01/2022		152,560		(30)			(30)		460	460			
P2009023926	EASTON	MD		03/31/2022		271,213		(143)			(143)		868	868			
P2009023929	MIAMI BEACH	FL		03/23/2022		891,723		(312)			(312)		2,660	2,660			
P2009023934	MIAMI	FL		04/12/2022		509,987		(128)			(128)		1,766	1,766			
P2009023935	AUSTIN	TX		03/31/2022		549,082		(235)			(235)		2,151	2,151			
P2009023936	COLLEGE PARK	MD		03/29/2022		313,333		(146)			(146)		967	967			
P2009023939	LANCASTER	CA		04/05/2022		363,901		(123)			(123)		642	642			
P2009023940	HOUSTON	TX		03/31/2022		222,170		(170)			(170)		5,456	5,456			
P2009023941	WOODBRIDGE	VA		04/01/2022		281,098		(89)			(89)		518	518			
P2009023942	LAS VEGAS	NV		04/14/2022		220,977		(96)			(96)		548	548			
P2009023944	SALT LAKE CTY	UT		04/14/2022		387,752		(171)			(171)		990	990			
P2009023946	OWINGS MILLS	MD		04/01/2022		281,621		(121)			(121)		1,687	1,687			
P2009023947	ADELPHI	MD		04/01/2022		451,752		(188)			(188)		1,237	1,237			
P2009023948	DEERFIELD BCH	FL		05/17/2022		550,600		75			75		1,602	1,602			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023953	AURORA	CO		03/31/2022		481,090		(230)			(230)		1,164	1,164			
P2009023954	HOUSTON	TX		01/31/2023		316,784		(296)			(296)		2,639	2,639			
P2009023956	VERNON	CT		01/31/2023		179,822		(70)			(70)		470	470			
P2009023957	BAKERSFIELD	CA		04/08/2022		277,244		(88)			(88)		1,791	1,791			
P2009023958	SPRING	TX		01/31/2023		134,584		(60)			(60)		2,480	2,480			
P2009023962	ORANGE	NJ		01/31/2023		272,033		(104)			(104)		570	570			
P2009023963	PLANO	TX		04/20/2022		227,252		(42)			(42)		686	686			
P2009023965	VINELAND	NJ		01/31/2023		271,108		(81)			(81)		484	484			
P2009023966	DES PLAINES	IL		04/11/2022		307,082		(125)			(125)		1,888	1,888			
P2009023968	JACKSONVILLE	FL		01/31/2023		233,404		(46)			(46)		663	663			
P2009023969	ROSENBERG	TX		04/28/2022		184,184		(71)			(71)		599	599			
P2009023974	EGG HBR TWP	NJ		07/31/2022		181,067		(59)			(59)		452	452			
P2009023975	POMPANO BEACH	FL		01/31/2023		329,614		(96)			(96)		828	828			
P2009023977	TINTON FALLS	NJ		04/14/2022		214,283		(102)			(102)		2,468	2,468			
P2009023978	PITTSGROVE	NJ		04/08/2022		475,824		(152)			(152)		860	860			
P2009023981	MONROE	NC		04/13/2022		370,177		(150)			(150)		1,201	1,201			
P2009023982	KEY LARGO	FL		04/04/2022		452,123		(44)			(44)		966	966			
P2009023983	DENVER	CO		04/04/2022		346,137		(121)			(121)		922	922			
P2009023984	TAMPA	FL		04/26/2022		331,744		(88)			(88)		947	947			
P2009023985	ISALMORADA	FL		04/22/2022		2,073,764		(85)			(85)		7,095	7,095			
P2009023986	CHARLOTTE	NC		04/18/2022		355,023		(72)			(72)		1,838	1,838			
P2009023987	UPPR MARLBORO	MD		04/11/2022		450,975		(146)			(146)		1,851	1,851			
P2009023988	RICHMOND	TX		04/13/2022		517,454		(177)			(177)		1,362	1,362			
P2009023989	LYMAN	SC		04/29/2022		222,089		(88)			(88)		523	523			
P2009023990	MERCED	CA		07/31/2022		156,271		(59)			(59)		2,100	2,100			
P2009023992	KISSIMMEE	FL		04/22/2022		181,538		(26)			(26)		594	594			
P2009023993	PARKLAND	FL		04/05/2022		354,513		(68)			(68)		1,098	1,098			
P2009023994	ELMWOOD PARK	NJ		05/11/2022		444,880		(20)			(20)		3,006	3,006			
P2009023995	ELMHURST	IL		04/28/2022		214,021		(46)			(46)		644	644			
P2009023996	HOUSTON	TX		07/31/2022		230,710		(89)			(89)		4,468	4,468			
P2009023999	CLEARFIELD	UT		04/18/2022		415,847		(161)			(161)		1,068	1,068			
P2009024002	LOS ANGELES	CA		04/22/2022		293,811		(73)			(73)		968	968			
P2009024004	REISTERSTOWN	MD		04/08/2022		224,161		(65)			(65)		539	539			
P2009024007	ESCONDIDO	CA		01/31/2023		687,973		(143)			(143)		2,797	2,797			
P2009024010	DES PLAINES	IL		05/19/2022		165,340		(33)			(33)		472	472			
P2009024011	GURNEE	IL		01/31/2023		255,824		(83)			(83)		679	679			
P2009024016	FORT WASHINGTON	MD		04/26/2022		365,774		(135)			(135)		891	891			
P2009024017	FRESNO	CA		01/31/2023		265,709		(92)			(92)		688	688			
P2009024018	HAWTHORNE	NJ		05/13/2022		309,285		(58)			(58)		907	907			
P2009024019	LAUREL	MD		04/19/2022		350,990		(96)			(96)		3,382	3,382			
P2009024021	PARK HILL	OK		06/06/2022		810,065		(116)			(116)		2,491	2,491			
P2009024026	CEDAR HILL	TX		04/19/2022		237,665		(87)			(87)		386	386			
P2009024028	RIVERVIEW	FL		01/31/2023		356,928		(28)			(28)		1,143	1,143			
P2009024029	ORLANDO	FL		05/02/2022		180,431		(71)			(71)		447	447			
P2009024031	HOUSTON	TX		04/15/2022		260,579		(85)			(85)		643	643			
P2009024033	PITTSBURGH	PA		01/31/2023		324,007		(123)			(123)		732	732			
P2009024037	REDONDO BEACH	CA		01/31/2023		409,965		(104)			(104)		1,172	1,172			
P2009024038	THOUSAND OAKS	CA		04/29/2022		401,566		(149)			(149)		1,610	1,610			
P2009024043	LEANDER	TX		05/02/2022		383,751		(168)			(168)		807	807			
P2009024045	KEY LARGO	FL		07/31/2022		548,010		(28)			(28)		1,144	1,144			
P2009024049	ST GEORGE	UT		04/28/2022		188,398		(14)			(14)		604	604			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024051	LEESBURG	VA		05/09/2022		412,549		(176)			(176)		897	897			
P2009024055	NORTH AURORA	IL		05/23/2022		477,433		(154)			(154)		2,017	2,017			
P2009024056	ELLICOTT CITY	MD		04/12/2022		1,009,089		(276)			(276)		3,668	3,668			
P2009024058	MANALAPAN	NJ		04/29/2022		510,774		(117)			(117)		1,439	1,439			
P2009024061	STERLING	VA		01/31/2023		542,300		(192)			(192)		1,492	1,492			
P2009024068	HOUSTON	TX		01/31/2023		157,819		(58)			(58)		321	321			
P2009024073	CHICAGO	IL		01/31/2023		164,917		(55)			(55)		766	766			
P2009024075	DOWNEY	CA		01/31/2023		621,148		(215)			(215)		1,435	1,435			
P2009024076	SUWANEE	GA		07/31/2022		526,017		(121)			(121)		1,888	1,888			
P2009024077	HURRICANE	UT		07/31/2022		525,814		(149)			(149)		903	903			
P2009024080	BLAINE	MN		04/20/2022		312,649		(130)			(130)		744	744			
P2009024082	AUSTIN	TX		09/02/2022		794,865		36			36		2,337	2,337			
P2009024085	ORLANDO	FL		07/31/2022		276,806		(52)			(52)		774	774			
P2009024087	N CHESTERFIELD	VA		01/31/2023		307,825		(111)			(111)		632	632			
P2009024088	TRENTON	NJ		04/15/2022		124,789		(52)			(52)		1,676	1,676			
P2009024089	SAN JOSE	CA		01/31/2023		1,024,068		(149)			(149)		5,240	5,240			
P2009024090	HILLSIDE	IL		04/28/2022		250,870		(91)			(91)		918	918			
P2009024091	FAIR LAWN	NJ		05/02/2022		490,250		(162)			(162)		413	413			
P2009024094	SALISBURY	NC		04/25/2022		208,810		(68)			(68)		235	235			
P2009024095	BALTIMORE	MD		01/31/2023		191,115		(68)			(68)		433	433			
P2009024096	UPPR MARLBORO	MD		06/08/2022		209,525		(42)			(42)		4,830	4,830			
P2009024097	NORTH CHESTERFIELD	VA		07/31/2022		147,883		(58)			(58)		302	302			
P2009024098	CEDAR HILL	TX		04/29/2022		238,818		(91)			(91)		513	513			
P2009024099	BALTIMORE	MD		07/31/2022		173,466		(63)			(63)		400	400			
P2009024100	IRVING	TX		01/31/2023		524,750		(32)			(32)		1,579	1,579			
P2009024102	STRASBURG	CO		01/31/2023		429,693		(131)			(131)		865	865			
P2009024106	OWINGS MILLS	MD		04/27/2022		290,811		(84)			(84)		847	847			
P2009024107	HOWARD	PA		05/01/2022		219,091		(69)			(69)		548	548			
P2009024109	PIEDMONT	SC		05/03/2022		235,214		(47)			(47)		705	705			
P2009024112	YUBA CITY	CA		01/31/2023		488,030		(171)			(171)		1,244	1,244			
P2009024113	SARASOTA	FL		01/31/2023		231,202		(71)			(71)		2,365	2,365			
P2009024114	SCOTTSDALE	AZ		01/31/2023		1,721,759		(437)			(437)		4,922	4,922			
P2009024118	DOSWELL	VA		01/31/2023		321,922		(85)			(85)		914	914			
P2009024119	DELANO	CA		04/29/2022		193,233		(71)			(71)		437	437			
P2009024126	PORTLAND	OR		07/31/2022		344,104		(50)			(50)		1,043	1,043			
P2009024130	BALTIMORE	MD		04/28/2022		187,206		(14)			(14)		374	374			
P2009024134	CHARLOTTE	NC		04/26/2022		256,925		(111)			(111)		534	534			
P2009024145	HAINES CITY	FL		01/31/2023		307,089		(113)			(113)		707	707			
P2009024147	ADELPHI	MD		04/28/2022		304,925		(93)			(93)		614	614			
P2009024148	TOLLESON	AZ		07/31/2022		233,696		(81)			(81)		430	430			
P2009024153	GLEN BURNIE	MD		01/31/2023		314,245		(66)			(66)		1,175	1,175			
P2009024154	FRESNO	CA		04/29/2022		276,461		(75)			(75)		869	869			
P2009024157	TAMPA	FL		05/06/2022		588,361		(177)			(177)		1,301	1,301			
P2009024158	STOCKTON	CA		07/31/2022		508,623		(196)			(196)		1,169	1,169			
P2009024160	VALLEY CENTER	CA		05/05/2022		875,016		(31)			(31)		5,059	5,059			
P2009024165	WASHINGTON	DC		01/31/2023		285,124		(90)			(90)		614	614			
P2009024167	MODESTO	CA		05/06/2022		349,439		(98)			(98)		1,228	1,228			
P2009024168	MODESTO	CA		05/10/2022		310,516		(123)			(123)		713	713			
P2009024171	MONTGOMERY VILLAGE	MD		01/31/2023		267,813		(69)			(69)		646	646			
P2009024173	NEW CARROLLTON	MD		01/31/2023		334,181		(90)			(90)		742	742			
P2009024174	WALLINGFORD	CT		05/16/2022		249,170		(79)			(79)		539	539			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024175	SOUTH AMBOY	NJ		01/31/2023		336,228		(106)			(106)		668	668			
P2009024176	JACKSONVILLE	FL		07/31/2022		265,214		(45)			(45)		627	627			
P2009024179	HOUSTON	TX		07/31/2022		219,442		(72)			(72)		21,213	21,213			
P2009024180	STERLING	VA		05/12/2022		471,148		(116)			(116)		1,538	1,538			
P2009024181	GARFIELD	NJ		01/31/2023		469,598		(122)			(122)		907	907			
P2009024182	LA PORTE	TX		01/31/2023		198,769		(73)			(73)		325	325			
P2009024183	CHOWCHILLA	CA		06/27/2022		333,359		(97)			(97)		2,463	2,463			
P2009024186	NORTHGLENN	CO		05/09/2022		483,058		(98)			(98)		1,138	1,138			
P2009024187	PALMDALE	CA		04/27/2022		456,135		(249)			(249)		22,118	22,118			
P2009024190	CLINTON	MD		05/19/2022		322,792		(98)			(98)		768	768			
P2009024191	MESA	AZ		07/31/2022		254,669		(83)			(83)		534	534			
P2009024192	MERCED	CA		01/31/2023		263,207		3			3		790	790			
P2009024193	VACAVILLE	CA		07/31/2022		868,296		(123)			(123)		2,223	2,223			
P2009024195	WALLER	TX		07/14/2022		574,936		(95)			(95)		828	828			
P2009024196	LANDOVER	MD		01/31/2023		248,818		(55)			(55)		570	570			
P2009024197	HOUSTON	TX		05/10/2022		206,072		(41)			(41)		535	535			
P2009024200	HOUSTON	TX		01/31/2023		156,547		(54)			(54)		643	643			
P2009024202	KEIZER	OR		01/31/2023		503,824		(52)			(52)		1,457	1,457			
P2009024204	FILLMORE	UT		01/31/2023		193,255		(45)			(45)		255	255			
P2009024207	CHARLOTTE	NC		05/10/2022		269,617		(59)			(59)		618	618			
P2009024208	ALBEMARLE	NC		07/31/2022		678,287		(161)			(161)		1,551	1,551			
P2009024209	LONG VALLEY	NJ		05/26/2022		412,725		(42)			(42)		1,202	1,202			
P2009024211	GREENSBORO	MD		08/03/2022		274,124		(64)			(64)		476	476			
P2009024213	CLOVIS	CA		04/28/2022		369,170		(108)			(108)		16,185	16,185			
P2009024215	FORKED RIVER	NJ		01/31/2023		448,416		(15)			(15)		113	113			
P2009024217	PHOENIX	AZ		07/31/2022		252,940		(5)			(5)		1,532	1,532			
P2009024220	ANTIOCH	CA		05/13/2022		432,796		(126)			(126)		912	912			
P2009024226	ROCK HILL	SC		07/31/2022		224,788		(63)			(63)		4,191	4,191			
P2009024227	ST PETERSBURG	FL		07/31/2022		1,365,003		(320)			(320)		5,075	5,075			
P2009024228	SUMMERVILLE	SC		04/28/2022		213,149		(67)			(67)		340	340			
P2009024229	MARVIN	NC		01/31/2023		312,499		(121)			(121)		1,295	1,295			
P2009024230	MANASSAS	VA		01/31/2023		530,506		(197)			(197)		1,058	1,058			
P2009024231	SALT LAKE CTY	UT		01/31/2023		190,911		(82)			(82)		434	434			
P2009024232	CHESHIRE	CT		01/31/2023		208,690		(85)			(85)		394	394			
P2009024234	TERRELL	TX		01/31/2023		311,540		(114)			(114)		718	718			
P2009024237	WOODBRIDGE	VA		01/31/2023		425,996		(166)			(166)		865	865			
P2009024243	LILBURN	GA		01/31/2023		312,031		(168)			(168)		14,034	14,034			
P2009024250	SCOTTSDALE	AZ		01/31/2023		537,579		(10)			(10)		1,628	1,628			
P2009024254	LONG BEACH	CA		01/31/2023		335,862		(11)			(11)		5,542	5,542			
P2009024256	KATY	TX		04/20/2022		311,932		(94)			(94)		1,202	1,202			
P2009024266	CLINTON	CT		01/31/2023		265,303		(97)			(97)		253	253			
P2009024267	RICHMOND	CA		05/06/2022		404,069		(145)			(145)		3,047	3,047			
P2009024272	GREENVILLE	TX		07/31/2022		646,079		(263)			(263)		1,870	1,870			
P2009024283	SILVER SPRING	MD		01/31/2023		393,375		(147)			(147)		819	819			
P2009024284	OLYMPIA	WA		05/26/2022		515,673		(170)			(170)		1,194	1,194			
P2009024285	SELMA	CA		01/31/2023		240,158		(73)			(73)		412	412			
P2009024287	WILMINGTON	NC		01/31/2023		231,967		(76)			(76)		447	447			
P2009024288	IRVINE	CA		06/24/2022		385,541		(112)			(112)		766	766			
P2009024289	VINELAND	NJ		07/31/2022		188,592		(62)			(62)		630	630			
P2009024290	DUNDALK	MD		07/31/2022		183,574		(66)			(66)		343	343			
P2009024291	FALLS CHURCH	VA		05/17/2022		582,226		(227)			(227)		1,218	1,218			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024293	BANNING	CA		05/13/2022		341,460		(55)			(55)		872	872			
P2009024294	BALTIMORE	MD		06/30/2022		208,089		(66)			(66)		667	667			
P2009024295	CHARLESTON	SC		01/31/2023		413,475		(116)			(116)		1,096	1,096			
P2009024299	AUSTIN	TX		06/17/2022		238,885		(31)			(31)		622	622			
P2009024303	GERMANTOWN	MD		05/17/2022		313,010		(115)			(115)		637	637			
P2009024305	ROMEOVILLE	IL		01/31/2023									154	154			
P2009024306	PASADENA	MD		07/31/2022		323,692		(125)			(125)		707	707			
P2009024307	BEAUMONT	CA		05/25/2022		393,465		(147)			(147)		819	819			
P2009024308	STERLING	VA		05/18/2022		394,679		(139)			(139)		934	934			
P2009024309	LEWES	DE		06/13/2022		1,168,050		(211)			(211)		3,247	3,247			
P2009024310	SPRING VALLEY	CA		06/10/2022		442,700		(75)			(75)		1,903	1,903			
P2009024311	NEWARK	NJ		01/31/2023		343,317		(125)			(125)		791	791			
P2009024312	HAGERSTOWN	MD		07/31/2022		246,524		(96)			(96)		512	512			
P2009024315	OAK HILLS	CA		05/11/2022		656,624		(178)			(178)		1,732	1,732			
P2009024316	HOUSTON	TX		01/31/2023		174,219		(68)			(68)		383	383			
P2009024317	STAFFORD	VA		05/19/2022		175,310		(61)			(61)		1,331	1,331			
P2009024318	AURORA	CO		01/31/2023		461,561		(158)			(158)		1,042	1,042			
P2009024319	NORTH LAS VEGAS	NV		01/31/2023		203,915		(72)			(72)		459	459			
P2009024321	EAST NEWARK	NJ		07/31/2022		445,077		(131)			(131)		647	647			
P2009024323	SOUTH JORDAN	UT		01/31/2023		420,695		(166)			(166)		1,252	1,252			
P2009024325	HYATTSVILLE	MD		07/06/2022		213,356		(32)			(32)		591	591			
P2009024326	MOORESTOWN	NJ		07/31/2022		270,795		(88)			(88)		639	639			
P2009024327	LAS VEGAS	NV		07/31/2022		205,228		(49)			(49)		566	566			
P2009024328	CINNAMINSON	NJ		07/31/2022		357,739		(135)			(135)		1,274	1,274			
P2009024329	TUCSON	AZ		07/31/2022		221,091		(73)			(73)		538	538			
P2009024332	WOODFORD	VA		01/31/2023		278,646		(101)			(101)		611	611			
P2009024333	FLANDERS	NJ		01/31/2023		792,282		(262)			(262)		1,578	1,578			
P2009024334	REISTERSTOWN	MD		06/09/2022		264,322		(75)			(75)		611	611			
P2009024338	BLYTHEWOOD	SC		07/31/2022		321,036		(44)			(44)		2,322	2,322			
P2009024339	FT WASHINGTON	MD		07/31/2022		411,911		(142)			(142)		499	499			
P2009024341	ANTIOCH	IL		06/14/2022		275,553		(96)			(96)		1,249	1,249			
P2009024343	BOONSBORO	MD		06/03/2022		324,507		(104)			(104)		785	785			
P2009024345	MARLTON	NJ		07/31/2022		299,755		(95)			(95)		632	632			
P2009024346	SEWICKLEY	PA		01/31/2023		252,911		(60)			(60)		1,292	1,292			
P2009024347	DELRAN	NJ		01/31/2023		297,377		(98)			(98)		465	465			
P2009024351	VALLEJO	CA		01/31/2023		414,885		(146)			(146)		905	905			
P2009024352	DISTRICT HTS	MD		07/31/2022		169,396		(57)			(57)		329	329			
P2009024353	SUMMERVILLE	SC		05/20/2022		384,998		(145)			(145)		761	761			
P2009024354	RANCHO CORDOVA	CA		05/20/2022		425,760		(166)			(166)		884	884			
P2009024356	SPRING BRANCH	TX		06/30/2022		299,681		(37)			(37)		781	781			
P2009024361	BALTIMORE	MD		06/29/2022		212,299		(24)			(24)		567	567			
P2009024363	OAKLAND	CA		05/24/2022		316,428		(148)			(148)		1,965	1,965			
P2009024364	DORAL	FL		07/31/2022		485,428		(20)			(20)		1,421	1,421			
P2009024369	EDGEWATER	MD		01/31/2023		316,877		(119)			(119)		681	681			
P2009024370	ORLANDO	FL		01/31/2023		301,392		(94)			(94)		735	735			
P2009024372	PLAINFIELD	IL		06/16/2022		218,259		(61)			(61)		447	447			
P2009024373	LEMOORE	CA		07/31/2022		179,671		(59)			(59)		4,694	4,694			
P2009024374	PORTLAND	OR		01/31/2023		341,119		(65)			(65)		3,286	3,286			
P2009024376	WEST HAVEN	CT		06/14/2022		405,809		(117)			(117)		582	582			
P2009024379	MISSOURI CITY	TX		05/27/2022		182,516		(70)			(70)		336	336			
P2009024385	MONTGOMERY VILLAGE	MD		07/31/2022		199,942		(81)			(81)		1,695	1,695			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024387	PARKER	CO		07/31/2022		1,516,086		(547)			(547)		3,301	3,301			
P2009024388	WILMINGTON	DE		01/31/2023		255,618		(101)			(101)		540	540			
P2009024390	BLUFFTON	SC		01/31/2023		403,986		(152)			(152)		1,066	1,066			
P2009024393	MESQUITE	TX		01/31/2023		156,988		(58)			(58)		248	248			
P2009024394	RIVERSIDE	NJ		01/31/2023		236,057		(95)			(95)		2,320	2,320			
P2009024397	DESERT HOT SPRINGS	CA		09/01/2022		163,945		7			7		438	438			
P2009024401	MARENGO	IL		07/14/2022		302,779		(64)			(64)		1,815	1,815			
P2009024404	GURNEE	IL		07/06/2022		317,690		(94)			(94)		761	761			
P2009024406	CRYSTAL LAKE	IL		07/31/2022		238,615		(97)			(97)		479	479			
P2009024409	BURR RIDGE	IL		06/14/2022		534,520		(52)			(52)		3,732	3,732			
P2009024410	SOUTH ELGIN	IL		06/21/2022		224,541		(76)			(76)		456	456			
P2009024411	BALTIMORE	MD		01/31/2023		239,719		(63)			(63)		546	546			
P2009024412	BELTSVILLE	MD		01/31/2023		407,599		(157)			(157)		828	828			
P2009024418	CLERMONT	FL		07/31/2022		273,368		(57)			(57)		744	744			
P2009024419	MIAMI	FL		01/31/2023		357,357		(129)			(129)		728	728			
P2009024423	DUNDALK	MD		05/24/2022		246,812		(97)			(97)		501	501			
P2009024425	YORKTOWN	VA		01/31/2023		673,944		(120)			(120)		567	567			
P2009024428	N CHESTERFIELD	VA		07/31/2022		210,675		(81)			(81)		608	608			
P2009024447	PHOENIX	AZ		07/31/2022		378,068		(133)			(133)		654	654			
P2009024448	PHOENIX	AZ		06/23/2022		220,298		(50)			(50)		388	388			
P2009024449	QUINCY	WA		06/07/2022		349,883		(52)			(52)		1,000	1,000			
P2009024451	INDIANAPOLIS	IN		06/30/2022		348,882		(122)			(122)		688	688			
P2009024452	EL MONTE	CA		07/08/2022		725,871		(152)			(152)		1,817	1,817			
P2009024453	OXON HILL	MD		01/31/2023		267,808		(94)			(94)		599	599			
P2009024456	HOUSTON	TX		06/10/2022		242,744		(104)			(104)		1,262	1,262			
P2009024464	MORRISTOWN	NJ		07/31/2022		347,462		(142)			(142)		752	752			
P2009024465	NORTH ST PAUL	MN		01/31/2023		357,943		(141)			(141)		726	726			
P2009024466	WINTON	CA		06/16/2022		226,048		(55)			(55)		419	419			
P2009024469	TAMPA	FL		07/31/2022		405,739		(60)			(60)		1,054	1,054			
P2009024470	MERIDEN	CT		07/20/2022		203,852		(56)			(56)		414	414			
P2009024471	LAS VEGAS	NV		07/31/2022		476,662		(127)			(127)		1,011	1,011			
P2009024472	EAST HAVEN	CT		06/27/2022		179,420		(61)			(61)		422	422			
P2009024473	WILLIS	TX		01/31/2023		335,683		(108)			(108)		990	990			
P2009024474	BRIGHTON	CO		07/31/2022		511,283		(221)			(221)		1,075	1,075			
P2009024476	CAPITOL HEIGHTS	MD		05/31/2022		193,718		(70)			(70)		347	347			
P2009024477	TOMS RIVER	NJ		07/31/2022		386,232		(153)			(153)		786	786			
P2009024478	MERCED	CA		06/27/2022		257,327		(66)			(66)		1,250	1,250			
P2009024482	EVERGREEN	CO		01/31/2023		1,027,216		(12)			(12)						
P2009024483	GAITHERSBURG	MD		01/31/2023		318,492		(125)			(125)		646	646			
P2009024484	HYATTSVILLE	MD		07/31/2022		359,259		(126)			(126)		611	611			
P2009024485	PHOENIX	AZ		06/27/2022		313,550		(93)			(93)		724	724			
P2009024487	WEST PALM BCH	FL		07/11/2022		150,954		(11)			(11)		433	433			
P2009024489	SEAFORD	DE		01/31/2023		260,717		(95)			(95)		474	474			
P2009024490	BALTIMORE	MD		06/21/2022		275,956		(91)			(91)		532	532			
P2009024492	FT LAUDERDALE	FL		07/12/2022		1,427,880		66			66		5,423	5,423			
P2009024493	WASHINGTON	DC		06/30/2022		359,062		(109)			(109)		309	309			
P2009024497	CLARKS SUMMIT	PA		06/17/2022		164,145		(34)			(34)		374	374			
P2009024500	ROCKVILLE	MD		06/10/2022		328,421		(13)			(13)		929	929			
P2009024501	NORWALK	CT		01/31/2023		394,539		(104)			(104)		681	681			
P2009024503	LUSBY	MD		06/17/2022		265,743		(73)			(73)		683	683			
P2009024507	SCHERTZ	TX		07/31/2022		254,707		(59)			(59)		593	593			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024508	DINUBA	CA		06/07/2022		153,573		(32)			(32)		387	387			
P2009024510	SAN JOSE	CA		06/30/2022		660,149		(164)			(164)		1,534	1,534			
P2009024512	ANNANDALE	VA		01/31/2023		190,803		(55)			(55)		433	433			
P2009024513	LOGANVILLE	GA		07/31/2022		254,257		(72)			(72)		493	493			
P2009024514	BALTIMORE	MD		07/31/2022		274,577		(78)			(78)		532	532			
P2009024518	BLACK CYN CTY	AZ		07/31/2022		742,982		(196)			(196)		1,779	1,779			
P2009024520	GAITHERSBURG	MD		01/31/2023		288,390		(45)			(45)		767	767			
P2009024521	BALTIMORE	MD		01/31/2023		189,911		(55)			(55)		428	428			
P2009024523	PARKER	CO		06/15/2022		527,169		(109)			(109)		22,142	22,142			
P2009024524	BUFFALO GROVE	IL		06/28/2022		181,021		(56)			(56)		1,092	1,092			
P2009024525	ROUND LK BCH	IL		07/15/2022		219,391		(51)			(51)		452	452			
P2009024527	PASO ROBLES	CA		01/31/2023		387,632		(110)			(110)		897	897			
P2009024529	PORT WENTWRTH	GA		07/31/2022		304,930		(96)			(96)		1,145	1,145			
P2009024531	INDIANAPOLIS	IN		07/11/2022		172,029		(44)			(44)		265	265			
P2009024534	IRVINGTON	NJ		07/31/2022		200,344		(52)			(52)		335	335			
P2009024536	CLAYMONT	DE		07/31/2022		245,834		(53)			(53)		619	619			
P2009024537	INDIAN TRAIL	NC		07/31/2022		383,160		(113)			(113)		783	783			
P2009024539	EATONTOWN	NJ		07/18/2022		334,482		(23)			(23)		754	754			
P2009024540	INDIAN TRAIL	NC		07/31/2022		365,699		(99)			(99)		827	827			
P2009024541	LOS ANGELES	CA		06/24/2022		201,243		(16)			(16)		566	566			
P2009024542	BRIGHTON	CO		07/18/2022		323,180		(89)			(89)		689	689			
P2009024543	CARY	IL		06/23/2022		242,357		(51)			(51)		1,665	1,665			
P2009024544	MOORE	OK		07/27/2022		213,620		(44)			(44)		366	366			
P2009024546	PLAINFIELD	IL		01/31/2023		283,325		(86)			(86)		606	606			
P2009024550	NEWARK	DE		07/15/2022		259,455		(60)			(60)		615	615			
P2009024551	FRESNO	CA		01/31/2023		145,355							729	729			
P2009024556	KEISO	WA		07/06/2022		247,385		(25)			(25)		569	569			
P2009024557	CHESTER	VA		06/30/2022		163,951		(50)			(50)		695	695			
P2009024559	LODI	CA		06/07/2022		641,002		(167)			(167)		1,451	1,451			
P2009024563	HAYWARD	CA		06/08/2022		255,030		(45)			(45)		645	645			
P2009024564	DORAVILLE	GA		07/31/2022		446,405		(64)			(64)		2,729	2,729			
P2009024565	LILBURN	GA		06/28/2022		253,413		(66)			(66)		493	493			
P2009024566	OKLAHOMA CITY	OK		06/03/2022		144,427		(27)			(27)		357	357			
P2009024568	N PLAINFIELD	NJ		07/07/2022		327,488		(34)			(34)		870	870			
P2009024569	GLENDALE	AZ		06/24/2022		333,281		(82)			(82)		602	602			
P2009024570	PANORAMA CITY	CA		06/14/2022		562,470		(134)			(134)		1,375	1,375			
P2009024572	COMPTON	CA		01/31/2023		427,852		(72)			(72)		1,084	1,084			
P2009024573	CHARLOTTE	NC		06/15/2022		194,423		(55)			(55)		431	431			
P2009024574	BRANDYWINE	MD		01/31/2023		355,649		(109)			(109)		802	802			
P2009024576	THORNTON	CO		06/24/2022		522,364		(158)			(158)		1,118	1,118			
P2009024579	GREY EAGLE	MN		07/06/2022		155,869		(40)			(40)		333	333			
P2009024583	GLEN BURNIE	MD		07/31/2022		145,936		(17)			(17)		904	904			
P2009024584	FREDERICK	MD		07/31/2022		301,990		(89)			(89)		617	617			
P2009024587	RICHMOND	TX		01/31/2023		281,241		(86)			(86)		602	602			
P2009024590	ANAHEIM	CA		06/27/2022		485,307		(82)			(82)		1,780	1,780			
P2009024591	WYOMING	MI		06/21/2022		243,517		(72)			(72)		501	501			
P2009024592	STAFFORD	VA		07/31/2022		394,093		(116)			(116)		805	805			
P2009024595	SCOTTSDALE	AZ		06/30/2022		606,725		50			50		1,631	1,631			
P2009024596	KANSAS CITY	MO		07/25/2022		866,535		(5)			(5)		22	22			
P2009024598	PHOENIX	AZ		07/06/2022		156,933		(44)			(44)		295	295			
P2009024599	SUNRISE BEACH	MO		06/30/2022		1,371,655		(190)			(190)		3,237	3,237			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024602	TACOMA	WA		07/11/2022		456,766		1			1		1,201	1,201			
P2009024607	BRIDGEVILLE	DE		06/21/2022		275,585		(80)			(80)		550	550			
P2009024610	THORNTON	CO		06/30/2022		611,265		(180)			(180)		1,248	1,248			
P2009024612	BRIGHTON	CO		06/14/2022		288,175		(476)			(476)		33,065	33,065			
P2009024613	ALPHARETTA	GA		06/30/2022		401,532		(79)			(79)		832	832			
P2009024614	DENVER	CO		07/21/2022		161,314		(46)			(46)		310	310			
P2009024615	OLYMPIA	WA		01/31/2023		353,180		(106)			(106)		974	974			
P2009024617	THOMPSONS STATION	TN		01/31/2023		375,170		(63)			(63)		871	871			
P2009024618	LORTON	VA		06/22/2022		293,997		(31)			(31)		768	768			
P2009024619	LOS ANGELES	CA		07/11/2022		417,708		(78)			(78)		972	972			
P2009024620	DELRAN	NJ		01/31/2023		309,352		(59)			(59)		3,792	3,792			
P2009024621	HERRIMAN	UT		06/27/2022		344,654		(64)			(64)		662	662			
P2009024624	WAUKEGAN	IL		07/08/2022		165,619		(44)			(44)		885	885			
P2009024625	PLAINFIELD	IL		07/05/2022		163,382		14			14		9,781	9,781			
P2009024628	CHICAGO	IL		06/15/2022		246,138		(73)			(73)		503	503			
P2009024629	FRESNO	CA		07/05/2022		218,978		(83)			(83)		567	567			
P2009024630	LAKE WORTH	FL		07/05/2022		367,737		(59)			(59)		10,656	10,656			
P2009024638	PERRIS	CA		01/31/2023		533,353		177			177		2,256	2,256			
P2009024639	N LAS VEGAS	NV		06/16/2022		342,217		(78)			(78)		1,177	1,177			
P2009024642	LOS ANGELES	CA		06/21/2022		507,640		(96)			(96)		1,791	1,791			
P2009024643	MIDLAND	TX		06/30/2022		240,579		(53)			(53)		982	982			
P2009024644	CHAMPAIGN	IL		07/05/2022		154,440		(33)			(33)		343	343			
P2009024645	BAYVILLE	NJ		07/15/2022		365,593		(99)			(99)		761	761			
P2009024650	BRIDGETON	NJ		07/11/2022		220,620		(28)			(28)		446	446			
P2009024651	MELROSE PARK	IL		06/29/2022		216,426		(60)			(60)		266	266			
P2009024652	LILBURN	GA		08/01/2022		273,042		(67)			(67)		489	489			
P2009024653	SAN JOAQUIN	CA		06/22/2022		234,669		(49)			(49)		528	528			
P2009024655	WEST CHICAGO	IL		06/24/2022		222,605		(43)			(43)		449	449			
P2009024657	VISALIA	CA		07/07/2022		156,395		(45)			(45)		309	309			
P2009024658	PUYALLUP	WA		06/20/2022		552,650		(104)			(104)		1,272	1,272			
P2009024659	EAST HAVEN	CT		06/30/2022		200,829		(42)			(42)		10,481	10,481			
P2009024661	BOCA RATON	FL		06/30/2022		464,964		(135)			(135)		924	924			
P2009024662	PALMDALE	CA		06/17/2022		281,325		(58)			(58)		710	710			
P2009024663	LANCASTER	CA		06/22/2022		328,980		(76)			(76)		678	678			
P2009024664	ROSELLE PARK	NJ		01/31/2023		254,246		(50)			(50)		816	816			
P2009024665	HOUSTON	TX		06/22/2022		191,137		(58)			(58)		430	430			
P2009024668	LIVINGSTON	NJ		06/30/2022		602,724		(465)			(465)		3,266	3,266			
P2009024669	KENILWORTH	NJ		06/28/2022		424,100		(222)			(222)		12,418	12,418			
P2009024670	CARTERET	NJ		06/30/2022		426,844		(112)			(112)		731	731			
P2009024671	LAS VEGAS	NV		07/01/2022		187,844		(35)			(35)		358	358			
P2009024673	FT LAUDERDALE	FL		07/06/2022		387,293		(102)			(102)		758	758			
P2009024674	MONTESANO	WA		10/14/2022		166,100		(9)			(9)		468	468			
P2009024675	MIAMI	FL		07/28/2022		675,211		(125)			(125)		1,786	1,786			
P2009024681	SPRINGFIELD	VA		06/21/2022		575,208		(107)			(107)		1,104	1,104			
P2009024682	PITTSBURG	CA		07/12/2022		709,612		(220)			(220)		7,505	7,505			
P2009024683	LOS ANGELES	CA		01/31/2023		500,029		(108)			(108)		1,103	1,103			
P2009024685	DALLAS	TX		07/14/2022		183,344		(51)			(51)		372	372			
P2009024686	WATERFORD	CA		01/31/2023		307,874		(61)			(61)		642	642			
P2009024691	SOUTHAVEN	MS		07/19/2022		304,314		7			7		570	570			
P2009024694	NEWBERRY	FL		07/22/2022		609,122		(23)			(23)		7,615	7,615			
P2009024695	SPRING BRANCH	TX		06/30/2022		862,567		(173)			(173)		1,840	1,840			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024696	BELLEVILLE	NJ		06/24/2022		385,131		(74)			(74)		777	777			
P2009024701	OAKLEY	CA		06/13/2022		174,064		(57)			(57)		724	724			
P2009024702	BOLINGBROOK	IL		07/27/2022		195,797		(33)			(33)		294	294			
P2009024703	NEW BRAUNFELS	TX		08/15/2022		284,698		(32)			(32)		492	492			
P2009024706	WAUKEGAN	IL		07/12/2022		181,760		(45)			(45)		286	286			
P2009024707	MAYS LANDING	NJ		06/30/2022		283,427		(71)			(71)		453	453			
P2009024708	NEPTUNE	NJ		06/22/2022		375,686		(97)			(97)		628	628			
P2009024709	AURORA	IL		07/18/2022		164,012		(42)			(42)		272	272			
P2009024710	LINDENHURST	IL		07/22/2022		252,577		(62)			(62)		266	266			
P2009024712	PIKESVILLE	MD		06/30/2022		231,270		(41)			(41)		649	649			
P2009024713	MANTECA	CA		06/30/2022		698,746		(140)			(140)		1,966	1,966			
P2009024714	SAN JOSE	CA		07/06/2022		1,326,372		(369)			(369)		2,490	2,490			
P2009024716	HAGERSTOWN	MD		07/14/2022		205,337		(38)			(38)		381	381			
P2009024717	PEMBROKE PINES	FL		01/31/2023		773,990		(160)			(160)		1,723	1,723			
P2009024718	DELRAN	NJ		08/16/2022		218,265		(30)			(30)		258	258			
P2009024720	SICKLERVILLE	NJ		06/28/2022		372,408		(92)			(92)		586	586			
P2009024721	MEMPHIS	TN		06/27/2022		360,826		(54)			(54)		499	499			
P2009024725	BRANDON	FL		07/01/2022		221,687		(52)			(52)		432	432			
P2009024727	FREDERICKSBRG	VA		06/30/2022		336,800		(79)			(79)		495	495			
P2009024729	CHARLOTTE	NC		08/01/2022		248,352		(23)			(23)		323	323			
P2009024730	LINCOLN	NE		07/14/2022		342,160		(38)			(38)		873	873			
P2009024731	HOUSTON	TX		07/15/2022		243,500		(63)			(63)		414	414			
P2009024736	HAGERSTOWN	MD		07/15/2022		242,687		(36)			(36)		648	648			
P2009024737	HOUSTON	TX		06/29/2022		199,504		(47)			(47)		190	190			
P2009024739	ATLANTA	GA		07/11/2022		185,279		(43)			(43)		270	270			
P2009024743	CHICAGO	IL		07/19/2022		234,584		(56)			(56)		2,050	2,050			
P2009024744	ROSENBERG	TX		07/29/2022		281,653		(70)			(70)		443	443			
P2009024746	FRISCO	TX		01/31/2023		468,715		(73)			(73)		1,096	1,096			
P2009024748	WOODBRIDGE	VA		06/29/2022		171,965		(41)			(41)		261	261			
P2009024750	CHESTERFIELD	VA		01/31/2023		563,158		(129)			(129)		1,050	1,050			
P2009024751	HOUSTON	TX		07/29/2022		312,063		(62)			(62)		424	424			
P2009024752	VANCOUVER	WA		01/31/2023		352,846		(92)			(92)		1,011	1,011			
P2009024753	KENT	WA		07/22/2022		596,938		(135)			(135)		803	803			
P2009024754	CORPUS CHRISTI	TX		07/07/2022		377,601		(66)			(66)		527	527			
P2009024755	PARKLAND	FL		06/30/2022		1,215,503		81			81		3,483	3,483			
P2009024758	AUBREY	TX		08/04/2022		493,357		(132)			(132)		2,953	2,953			
P2009024769	BALTIMORE	MD		07/29/2022		185,524		(3)			(3)		312	312			
P2009024770	LOS ANGELES	CA		07/01/2022		531,939		(127)			(127)		795	795			
P2009024785	STAR	ID		07/29/2022		309,737		(40)			(40)		745	745			
P2009024789	DANBURY	CT		08/26/2022		248,324		(52)			(52)		436	436			
P2009024790	RESTON	VA		01/31/2023		359,835		(93)			(93)		1,616	1,616			
P2009024792	MANVILLE	NJ		08/16/2022		258,444		(51)			(51)		4,141	4,141			
P2009024794	BAYONNE	NJ		08/09/2022		289,300		(42)			(42)		16,181	16,181			
P2009024795	SAN ANTONIO	TX		07/22/2022		267,326		(75)			(75)		543	543			
P2009024803	CLIFTON	NJ		08/05/2022		516,554		(138)			(138)		915	915			
P2009024805	LAS VEGAS	NV		07/14/2022		474,911		(33)			(33)		3,022	3,022			
P2009024806	ELK GROVE	CA		07/29/2022		600,467		1			1		1,579	1,579			
P2009024808	OTIS	OR		07/25/2022		562,077		(107)			(107)		1,214	1,214			
P2009024809	LOS ANGELES	CA		07/27/2022		1,763,401		(59)			(59)		4,517	4,517			
P2009024811	NEW PRT RCHY	FL		07/21/2022		462,144		(90)			(90)		973	973			
P2009024816	DOWNEY	CA		07/19/2022		1,120,735		(296)			(296)		5,203	5,203			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024823	CEDAR PARK	TX		08/02/2022		331,447		(76)			(76)		622	622			
P2009024825	WAYNE	NJ		08/23/2022		444,632		(85)			(85)		3,840	3,840			
P2009024826	JONESBORO	GA		07/20/2022		471,464		(121)			(121)		782	782			
P2009024828	TEANECK	NJ		07/19/2022		653,998		(109)			(109)		1,453	1,453			
P2009024829	NESBIT	MS		07/29/2022		360,118		(14)			(14)		2,011	2,011			
P2009024830	EL RENO	OK		07/15/2022		189,404		(12)			(12)		461	461			
P2009024832	BRIGHTON	TN		09/29/2022		1,312,475		(326)			(326)		2,566	2,566			
P2009024839	TOLLAND	CT		07/29/2022		438,127		(108)			(108)		689	689			
P2009024840	WEEKI WACHEE	FL		07/29/2022		439,178		134			134		1,198	1,198			
P2009024843	CARMEL	IN		07/21/2022		844,488		(53)			(53)		1,371	1,371			
P2009024844	CORAL SPRINGS	FL		07/25/2022		525,703		(135)			(135)		866	866			
P2009024846	RICHMOND	TX		08/03/2022		425,487		(49)			(49)		993	993			
P2009024847	SAINT LOUIS	MO		08/09/2022		337,973		(34)			(34)		790	790			
P2009024848	AFTON	MN		08/29/2022		818,953		(122)			(122)		1,372	1,372			
P2009024856	FOREST HILL	MD		07/29/2022		371,221		(105)			(105)		715	715			
P2009024858	GLENVIEW	IL		09/13/2022		322,310		(65)			(65)		562	562			
P2009024867	POMPANO BEACH	FL		07/28/2022		479,222		(76)			(76)		991	991			
P2009024868	SUN CITY	AZ		07/29/2022		479,808		(123)			(123)		529	529			
P2009024876	EDINBURG	TX		08/26/2022		170,265		(33)			(33)		96	96			
P2009024879	MORRISTOWN	NJ		10/20/2022		592,000							1,255	1,255			
P2009024880	AZUSA	CA		08/09/2022		331,831		(105)			(105)		1,132	1,132			
P2009024883	ELGIN	IL		09/07/2022		265,033		(54)			(54)		436	436			
P2009024893	SAINT CHARLES	MO		08/10/2022		195,778		(8)			(8)		498	498			
P2009024894	CLAYTON	DE		07/29/2022		199,314		(45)			(45)		335	335			
P2009024899	CHESTERFIELD	VA		08/05/2022		264,550		(60)			(60)		437	437			
P2009024902	MONTGOMERY	TX		08/12/2022		141,684		(34)			(34)		169	169			
P2009024909	DUMFRIES	VA		08/23/2022		413,667		(85)			(85)		687	687			
P2009024914	COCKEYSVILLE	MD		08/19/2022		750,394		(176)			(176)		1,303	1,303			
P2009024917	E BRUNSWICK	NJ		09/12/2022		378,206		(77)			(77)		628	628			
P2009024921	WEST COVINA	CA		08/23/2022		182,276		(5)			(5)		486	486			
P2009024923	BONITA SPGS	FL		08/26/2022		397,520		(57)			(57)		880	880			
P2009024924	HESPERIA	CA		08/12/2022		309,758		(72)			(72)		10,899	10,899			
P2009024927	MAGNOLIA	TX		09/22/2022		276,534		(70)			(70)		300	300			
P2009024929	SPRING	TX		10/05/2022		239,160		(67)			(67)		522	522			
P2009024931	PEARLAND	TX		08/19/2022		331,340		(81)			(81)		687	687			
P2009024932	SAN ANTONIO	TX		08/24/2022		277,652		(63)			(63)		614	614			
P2009024937	BENTONVILLE	VA		08/30/2022		170,692		(41)			(41)		312	312			
P2009024943	HENRICO	VA		08/22/2022		182,816		(41)			(41)		434	434			
P2009024944	ANNANDALE	VA		10/05/2022		684,590		(136)			(136)		4,214	4,214			
P2009024945	BURBANK	CA		08/10/2022		646,726		(70)			(70)		(4,611)	(4,611)			
P2009024946	SUMMERVILLE	SC		08/31/2022		284,245		(54)			(54)		933	933			
P2009024949	SAINT LOUIS	MO		09/06/2022		179,868		(32)			(32)		386	386			
P2009024950	BUDA	TX		09/02/2022		356,519		(92)			(92)		5,685	5,685			
P2009024952	YUBA CITY	CA		08/23/2022		230,909		(52)			(52)		385	385			
P2009024953	NEWARK	NJ		08/25/2022		244,399		(59)			(59)		586	586			
P2009024955	BOCA RATON	FL		09/12/2022		357,316		(71)			(71)		635	635			
P2009024957	TAVERNIER	FL		09/22/2022		678,433		(109)			(109)		1,125	1,125			
P2009024964	BASTROP	TX		09/19/2022		285,118		(63)			(63)		382	382			
P2009024965	WINTER HAVEN	FL		07/29/2022		267,776		(14)			(14)		590	590			
P2009024966	LAS VEGAS	NV		08/04/2022		492,648		(39)			(39)		1,180	1,180			
P2009024967	BUCKEYE	AZ		08/08/2022		626,854							819	819			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024969	KATY	TX		08/15/2022		255,867		27			27		162	162			
P2009024970	LAKE FOREST	CA		08/10/2022		807,862		77			77		455	455			
P2009024971	LAKEWOOD	CA		08/08/2022		532,784		76			76		1,258	1,258			
P2009024974	DAYTONA BEACH	FL		08/12/2022		267,060		(25)			(25)		2,064	2,064			
P2009024982	KANSAS CITY	MO		08/31/2022		195,245		(49)			(49)		374	374			
P2009024984	LINDSAY	CA		08/26/2022		456,341		(60)			(60)		1,979	1,979			
P2009024987	LAS VEGAS	NV		09/16/2022		750,883		(172)			(172)		837	837			
P2009024990	STERLING	CT		09/09/2022		448,940		(110)			(110)		834	834			
P2009024992	DOVER	FL		09/07/2022		424,264		(62)			(62)		1,072	1,072			
P2009024994	FLOWERY BR	GA		09/06/2022		757,747		(167)			(167)		1,253	1,253			
P2009024998	AUBURN	WA		08/29/2022		634,074		(143)			(143)		1,432	1,432			
P2009025000	HOLLADAY	UT		09/03/2022		1,040,108		(133)			(133)		1,342	1,342			
P2009025002	TOLLESON	AZ		09/19/2022		340,206		(75)			(75)		558	558			
P2009025004	OLD SAYBROOK	CT		09/23/2022		452,518		(100)			(100)		748	748			
P2009025006	HOLLYWOOD	FL		09/29/2022		282,736		(58)			(58)		664	664			
P2009025007	LEHIGH ACRES	FL		09/23/2022		327,028		(72)			(72)		633	633			
P2009025009	GLENDALE HTS	IL		10/03/2022		251,705		(63)			(63)		336	336			
P2009025010	NEW BRAUNFELS	TX		09/06/2022		238,585		(63)			(63)		655	655			
P2009025013	ROSWELL	GA		09/16/2022		724,341		(160)			(160)		1,189	1,189			
P2009025017	DEERFIELD BCH	FL		10/13/2022		496,741		(91)			(91)		1,161	1,161			
P2009025020	ORLANDO	FL		09/09/2022		215,529		(34)			(34)		536	536			
P2009025021	HILLSBORO	OR		09/28/2022		644,679		(80)			(80)		1,956	1,956			
P2009025026	EVERETT	WA		09/20/2022		534,704		(110)			(110)		1,224	1,224			
P2009025027	CONROE	TX		09/15/2022		186,347		(47)			(47)		413	413			
P2009025029	FOLSOM	CA		09/09/2022		654,759		(147)			(147)		1,074	1,074			
P2009025030	PINOLE	CA		09/21/2022		427,340		(90)			(90)		1,020	1,020			
P2009025031	LUTHERVILLE	MD		09/29/2022		172,021		(18)			(18)		454	454			
P2009025032	WALLER	TX		09/30/2022		471,982		(106)			(106)		793	793			
P2009025035	KATY	TX		09/12/2022		341,608		(76)			(76)		565	565			
P2009025036	WASHLINGTON	UT		09/09/2022		311,328		(87)			(87)		606	606			
P2009025042	FRONT ROYAL	VA		07/12/2022		275,252		(73)			(73)		479	479			
P2009025046	NEWARK	NJ		07/18/2022		455,654		(103)			(103)		630	630			
P2009025047	CORAL SPRINGS	FL		09/28/2022		422,987		(28)			(28)		3,413	3,413			
P2009025048	PALO ALTO	CA		10/03/2022		2,166,040		(128)			(128)		7,966	7,966			
P2009025049	SPRINGDALE	AR		10/11/2022		329,496		(83)			(83)		368	368			
P2009025051	KERMAN	CA		09/27/2022		287,150		(88)			(88)		2,194	2,194			
P2009025061	MIAMI	FL		06/30/2022		279,393		(72)			(72)		467	467			
P2009025064	BRICK	NJ		09/20/2022		352,424		(92)			(92)		608	608			
P2009025065	LOGANVILLE	GA		09/26/2022		589,821		(149)			(149)		963	963			
P2009025067	ASHEVILLE	NC		09/29/2022		171,446		(13)			(13)		443	443			
P2009025069	BEAR	DE		09/30/2022		438,580		(118)			(118)		1,923	1,923			
P2009025074	KERMAN	CA		10/05/2022		525,174		(39)			(39)		1,349	1,349			
P2009025076	CYPRESS	TX		09/30/2022		417,503		(46)			(46)		667	667			
P2009025085	LAS VEGAS	NV		09/30/2022		211,911		(16)			(16)		545	545			
P2009025086	PASSAIC	NJ		07/18/2022		430,570		(113)			(113)		7,675	7,675			
P2009025087	PFLUGERVILLE	TX		10/11/2022		326,496		(41)			(41)		1,097	1,097			
P2009025088	VERO BEACH	FL		09/27/2022		219,617		(52)			(52)		401	401			
P2009025091	MIAMI SPRINGS	FL		09/29/2022		488,980		(123)			(123)		889	889			
P2009025092	SUMMERVILLE	SC		10/12/2022		395,128		(27)			(27)		675	675			
P2009025093	MIAMI	FL		10/27/2022		429,669		(100)			(100)		661	661			
P2009025094	LAKE HAVASU CITY	AZ		10/13/2022		571,841		(102)			(102)		3,000	3,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009025098	SILVER SPRING	MD		09/26/2022		466,787		(112)			(112)		710	710			
P2009025099	INCLINE VLG	NV		10/14/2022		308,718		(63)			(63)		702	702			
P2009025105	CINNAMINSON	NJ		10/21/2022		391,552		(27)			(27)		654	654			
P2009025111	MONROE	NC		10/17/2022				(81)			(81)		348	348			
P2009025114	BELLEVILLE	NJ		10/11/2022		499,564		(57)			(57)		2,434	2,434			
P2009025117	INDIAN ROCKS BEACH	FL		10/14/2022		298,716		(85)			(85)		593	593			
P2009025118	HOUSTON	TX		10/25/2022		950,752		(56)			(56)		2,381	2,381			
P2009025119	MIRAMAR	FL		10/14/2022		794,859		(196)			(196)		1,542	1,542			
P2009025123	LAS VEGAS	NV		10/14/2022		764,640		(182)			(182)		1,942	1,942			
P2009025125	LEHIGH ACRES	FL		10/27/2022		259,267		(61)			(61)		606	606			
P2009025126	WINTER PARK	FL		10/11/2022		352,348		(105)			(105)		752	752			
P2009025127	ATLANTA	GA		10/19/2022		499,741		(128)			(128)		857	857			
P2009025129	EL PASO	TX		10/01/2022		207,662		(50)			(50)		616	616			
P2009025135	OWINGS MILLS	MD		10/07/2022		255,465		(58)			(58)		356	356			
P2009025138	MAYWOOD	CA		11/14/2022				(61)			(61)		768	768			
P2009025140	FATE	TX		10/20/2022		372,592		(75)			(75)		3,823	3,823			
P2009025143	BENTONVILLE	AR		10/28/2022		810,875		(349)			(349)		253,379	253,379			
P2009025150	DUMONT	NJ		10/21/2022		352,423		(78)			(78)		631	631			
P2009025157	AMERICAN FORK	UT		10/24/2022		408,804		(84)			(84)		930	930			
P2009025165	DECATUR	TX		10/14/2022		559,023		(148)			(148)		9,774	9,774			
P2009025168	EAST HAMPTON	CT		10/21/2022		282,001		(63)			(63)		380	380			
P2009025170	LAKE ARIEL	PA		10/31/2022		152,211		(27)			(27)		299	299			
P2009025174	SALEM	UT		11/01/2022									643	643			
P2009025175	TACOMA	WA		10/28/2022		450,442		(93)			(93)		547	547			
P2009025181	BRIDGEPORT	CT		10/21/2022		303,318		(41)			(41)		513	513			
P2009025182	COLORADO SPRINGS	CO		10/25/2022									493	493			
P2009025183	OKLAHOMA CITY	OK		11/28/2022				(28)			(28)		409	409			
P2009025186	LAKE PLACID	FL		11/14/2022				(26)			(26)		378	378			
P2009025189	FALLS CHURCH	VA		10/24/2022		390,513		(90)			(90)		10,688	10,688			
P2009025190	VINELAND	NJ		11/21/2022									376	376			
P2009025191	NORTH CHESTERFIELD	VA		10/21/2022		200,615		(43)			(43)		3,252	3,252			
P2009025192	BENTON	AR		11/08/2022				(44)			(44)		584	584			
P2009025195	FRESNO	CA		11/04/2022				(541)			(541)		112,889	112,889			
P2009025197	HOUSTON	TX		10/19/2022		224,829		(45)			(45)		259	259			
P2009025199	YORK	PA		11/01/2022				(75)			(75)		744	744			
P2009025201	COLLIERVILLE	TN		11/08/2022				(114)			(114)		6,646	6,646			
P2009025205	HUNTINGTON BCH	CA		11/28/2022									1,284	1,284			
P2009025208	PORT ST LUCIE	FL		10/25/2022		356,845		(68)			(68)		389	389			
P2009025209	CORWEMO	TX		11/14/2022				(61)			(61)		479	479			
P2009025211	MADISON	CT		11/15/2022				(114)			(114)		978	978			
P2009025212	CHESTERFIELD	VA		11/04/2022				(48)			(48)		320	320			
P2009025215	CANTON	MS		11/10/2022				(68)			(68)		1,091	1,091			
P2009025224	RCH PALOS VRD	CA		11/23/2022									1,363	1,363			
P2009025229	LAKE SAINT LOUIS	MO		11/23/2022				(65)			(65)		401	401			
P2009025232	HOLLYWOOD	FL		11/22/2022				(31)			(31)		230	230			
P2009025237	ODESSA	TX		11/29/2022				(88)			(88)		4,003	4,003			
P2009025242	TINTON FALLS	NJ		12/15/2022				(106)			(106)		924	924			
P2009025250	STONE MOUNTAIN	GA		12/16/2022				(31)			(31)		328	328			
P2009025256	BLUE RIDGE	GA		11/17/2022				(109)			(109)		1,139	1,139			
P2009025257	SUWANEE	GA		11/30/2022				(60)			(60)		348	348			
P2009025261	MANCHESTER	CT		11/28/2022				(41)			(41)		261	261			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009025262	AUSTIN	TX		12/30/2022				(218)			(218)		4,055	4,055			
P2009025266	LAVEEN	AZ		12/09/2022				6			6		491	491			
P2009025267	LAVEEN	AZ		12/09/2022				(9)			(9)		491	491			
P2009025268	LAVEEN	AZ		12/09/2022				(9)			(9)		491	491			
P2009025269	LAVEEN	AZ		12/09/2022				4			4		491	491			
P2009025270	LAVEEN	AZ		12/09/2022				(9)			(9)		491	491			
P2009025271	MIDLOTHIAN	VA		11/29/2022				(17)			(17)		234	234			
P2009025273	BALTIMORE	MD		12/02/2022				(32)			(32)		409	409			
P2009025280	MIAMI	FL		12/08/2022				(38)			(38)		548	548			
P2009025288	RANDALLSTOWN	MD		12/22/2022				(44)			(44)		326	326			
P2009025290	NATIONAL CITY	CA		11/21/2022				(101)			(101)		2,725	2,725			
P2009025300	STROUDSBURG	PA		12/02/2022				(58)			(58)		531	531			
P2009025302	LINCOLN	NE		12/09/2022				(51)			(51)		700	700			
P2009025304	BOCA RATON	FL		12/15/2022				(37)			(37)		4,068	4,068			
P2009025305	MCDONOUGH	GA		12/13/2022				(89)			(89)		1,526	1,526			
P2009025306	AFTON	MN		11/28/2022				(67)			(67)		4,682	4,682			
P2009025312	GREENACRES	FL		11/30/2022				(80)			(80)		597	597			
P2009025318	FLORESVILLE	TX		12/01/2022				(73)			(73)		821	821			
P2009025320	NEW HAVEN	CT		01/06/2023				(32)			(32)		473	473			
P2009025330	SCRANTON	PA		01/04/2023				8			8		180	180			
P2009025331	ALTADENA	CA		12/19/2022				(79)			(79)		991	991			
P2009025334	ROLESVILLE	NC		12/13/2022				(112)			(112)		641	641			
P2009025339	PEARLAND	TX		12/22/2022				(71)			(71)		835	835			
P2009025340	NORWALK	CT		01/13/2023				(207)			(207)		5,740	5,740			
P2009025349	BRIDGEPORT	CT		12/23/2022				(54)			(54)		327	327			
P2009025353	BEAVERCREEK	OH		12/14/2022				(55)			(55)		1,968	1,968			
P2009025356	ALDIE	VA		12/29/2022				(256)			(256)		1,554	1,554			
P2009025357	WINSTON	GA		12/20/2022				(112)			(112)		570	570			
P2009025367	DALLAS	GA		12/30/2022				(46)			(46)		421	421			
P2009025369	GLENDALE	CA		01/13/2023				(99)			(99)		2,003	2,003			
P2009025371	LAWRENCEVILLE	GA		01/17/2023				(41)			(41)		260	260			
P2009025376	LINCOLN	NE		01/19/2023				(68)			(68)		308	308			
P2009025377	MARIETTA	GA		01/13/2023				(36)			(36)		364	364			
P2009025388	STROUDSBURG	PA		01/12/2023				(33)			(33)		1,310	1,310			
P2009025397	NAUGATUCK	CT		02/10/2023				(28)			(28)		142	142			
P2009025401	ALTAMONTE SPRINGS	FL		02/10/2023				(37)			(37)		165	165			
P2009025402	LAWRENCEVILLE	GA		01/18/2023				(57)			(57)		239	239			
P2009025404	KISSIMMEE	FL		02/14/2023				(41)			(41)		175	175			
P2009025415	BURTONSVILLE	MD		02/10/2023				(32)			(32)		194	194			
P2009025432	PORT ST LUCIE	FL		01/23/2023				(49)			(49)		772	772			
P2009025443	ELIZABETH	NJ		02/09/2023				(47)			(47)		182	182			
P2009025448	UNION	NJ		02/23/2023				(53)			(53)		349	349			
P2009025450	SAN ANTONIO	TX		01/31/2023				(52)			(52)		163	163			
P2009025452	HOOPER	UT		02/16/2023				(38)			(38)		421	421			
P2009025455	SAN ANTONIO	TX		02/27/2023				(17)			(17)		130	130			
P2009025457	DALLAS	TX		02/28/2023				(53)			(53)		167	167			
P2009025460	SHARPSBURG	GA		02/24/2023				(50)			(50)		205	205			
P2009025464	SAN ANTONIO	TX		02/28/2023				(55)			(55)		211	211			
P2009025465	WEST PALM BEACH	FL		02/28/2023				(57)			(57)		218	218			
P2009025466	SAN BENITO	TX		02/15/2023				(39)			(39)		166	166			
P2009025468	SEBASTOPOL	CA		03/02/2023				(83)			(83)		260	260			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009025471	OAK LAWN	IL		03/13/2023				(29)			(29)		104	104			
P2009025477	SMITHFIELD	NC		02/21/2023				(55)			(55)		1,153	1,153			
P2009025481	LINCOLN	NE		03/07/2023				(38)			(38)		464	464			
P2009025482	N CHESTERFIELD	VA		02/28/2023				(32)			(32)		115	115			
P2009025483	MODESTO	CA		02/22/2023				(29)			(29)		99	99			
P2009025485	PFLUGERVILLE	TX		03/02/2023				(32)			(32)		197	197			
P2009025487	WASHINGTON	DC		03/01/2023				(45)			(45)		165	165			
P2009025488	HOUSTON	TX		02/27/2023				(54)			(54)		210	210			
P2009025489	LEHIGH ACRES	FL		03/08/2023				(11)			(11)		151	151			
P2009025492	ARLINGTON	TX		02/27/2023				(30)			(30)		107	107			
P2009025493	DURHAM	NC		03/06/2023				(49)			(49)		312	312			
P2009025497	MIAMI	FL		02/24/2023				(83)			(83)		295	295			
P2009025503	PLANTATION	FL		03/03/2023				(116)			(116)		383	383			
P2009025504	FAIRFAX	VA		02/28/2023				(50)			(50)		176	176			
P2009025506	SANTA CLARITA	CA		03/02/2023				(75)			(75)		276	276			
P2009025508	SILVER SPRING	MD		03/13/2023				(72)			(72)		226	226			
P2009025509	HOUSTON	TX		03/09/2023				(27)			(27)		99	99			
P2009025517	LITTLE ROCK	AR		03/13/2023				(150)			(150)		477	477			
P2009025518	ROUND LK BCH	IL		03/09/2023				(32)			(32)		119	119			
P2009025519	CLEVELAND	TX		03/16/2023				(7)			(7)		97	97			
P2009025525	TRAVERSE CITY	MI		03/06/2023				(49)			(49)		200	200			
P2009025527	GLENDALE HTS	IL		03/08/2023				(25)			(25)		403	403			
P2009025544	LEESBURG	VA		03/16/2023				(28)			(28)		403	403			
P2009025571	CHAMPLIN	MN		03/17/2023				(26)			(26)		1,184	1,184			
P2009025578	ANTLOCH	TN		03/24/2023				(43)			(43)		289	289			
P2009025596	LOCKEFORD	CA		03/20/2023				(28)			(28)		180	180			
P2009025601	HIALEAH GDNS	FL		03/30/2023				(6)			(6)		106	106			
P2009025632	LUBBOCK	TX		03/31/2023				(16)			(16)		100,000	100,000			
P2010802589	HOUSTON	TX		10/30/2020		116,507		(29)			(29)		352	352			
P4191007911	WESLACO	TX		03/12/2020		228,188		51			51		1,093	1,093			
P4191108841	NORTH MIAMI BEACH	FL		02/19/2020		293,923		1,477			1,477		728	728			
P4191108967	HOUSTON	TX		03/09/2020		112,675		32			32		620	620			
P4191108993	PITTSBURGH	PA		03/06/2020		258,066		1,785			1,785		1,136	1,136			
P4191109097	CASTLE ROCK	CO		01/27/2020		309,739		67			67		1,414	1,414			
P4191109143	FORT LUPTON	CO		02/13/2020		428,160		2,982			2,982		4,272	4,272			
P4191209377	TRAVELERS REST	SC		01/02/2020		190,808		39			39		789	789			
P4191209483	NEWTOWN SQUARE	PA		02/04/2020		119,140		22			22		359	359			
P4191209523	WEST PALM BEACH	FL		02/28/2020		278,259		61			61		1,889	1,889			
P4191209617	CORAL SPRINGS	FL		02/21/2020		237,453		48			48		974	974			
P4191209704	BARTLETT	IL		03/09/2020		173,509		36			36		771	771			
P4191209707	PALMDALE	CA		02/24/2020		211,750		48			48		1,394	1,394			
P4200109821	GILBERT	AZ		02/28/2020		403,627		178			178		5,753	5,753			
P4200109846	BOLINGBROOK	IL		02/11/2020		419,663		81			81		1,617	1,617			
P4200109907	WICHITA	KS		02/21/2020		339,863		50			50		564	564			
P4200109958	BAILEY	CO		02/27/2020		141,324		1,091			1,091		641	641			
P4200110034	HUNTSVILLE	UT		03/13/2020		127,368		20			20		345	345			
P4200110065	CHARLESTON	SC		03/12/2020		234,113		50			50		1,038	1,038			
P4200110097	WILLCOX	AZ		02/25/2020		147,800		30			30		585	585			
P4200110159	ORLANDO	FL		02/14/2020		304,591		2,351			2,351		1,580	1,580			
P4200110233	SAN JUAN CAPISTRANO	CA		03/06/2020		385,284		76			76		1,508	1,508			
P4200110242	FOUNTAIN HILLS	AZ		03/06/2020		182,268		757			757		1,724	1,724			

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P4200110254	ANAHEIM	CA		03/16/2020		708,037		147			147		3,016	3,016			
P4200110270	NEWTOWN	PA		02/21/2020		469,550		103			103		2,176	2,176			
P4200110272	KENNESAW	GA		03/06/2020		396,959		82			82		1,686	1,686			
P4200110273	SANDY SPRINGS	GA		02/28/2020		1,085,197		1,474			1,474		2,981	2,981			
P4200110328	ENCINO	CA		02/27/2020		1,338,699		285			285		6,000	6,000			
P4200110331	MINNEAPOLIS	MN		02/14/2020		742,008		2,341			2,341		2,368	2,368			
P4200110339	PHILADELPHIA	PA		03/06/2020		95,850		269			269		379	379			
P4200110349	ST. CLOUD	FL		03/06/2020		231,735		43			43		833	833			
P4200110363	ROYAL OAKS	CA		02/24/2020		519,872		102			102		3,388	3,388			
P4200110395	CAPE CORAL	FL		02/28/2020		143,711							651	651			
P4200210524	CORAL SPRINGS	FL		03/12/2020		386,153		78			78		4,527	4,527			
P4200210589	MINNEAPOLIS	MN		03/06/2020		462,444		100			100		2,100	2,100			
P4200210621	SANTA ANA	CA		03/17/2020		512,855		94			94		1,981	1,981			
P4200210627	SANTA ANA	CA		03/17/2020		519,033		96			96		2,003	2,003			
P4200210665	SOUTHWEST RANCHES	FL		03/18/2020		892,956		211			211		10,154	10,154			
P4200210699	LANDING	NJ		03/20/2020		304,390		60			60		1,215	1,215			
P4200210853	HOLLYWOOD	FL		03/13/2020		508,736		108			108		3,392	3,392			
P4200210901	OVERLAND PARK	KS		03/19/2020		126,258		26			26		525	525			
P4200210989	PARKLAND	FL		03/16/2020		573,101		128			128		2,749	2,749			
P4211114759	FORT LAUDERDALE	FL		03/09/2022		597,733		(220)			(220)		2,196	2,196			
P4211114771	NEW FAIRFIELD	CT		04/25/2022		285,520		(109)			(109)		735	735			
P4211115062	LUTZ	FL		07/31/2022		189,364		16			16		6,564	6,564			
P4211115152	PRINCETON	NJ		02/18/2022		2,044,710		(696)			(696)		8,088	8,088			
P4211215230	KILLEEN	TX		03/15/2022		110,439		(45)			(45)		141	141			
P4211215312	PEMBROKE PINES	FL		01/25/2022		724,378		(113)			(113)		4,003	4,003			
P4211215393	LAMBERTVILLE	NJ		03/24/2022		961,669		(471)			(471)		4,872	4,872			
P4211215452	HOLLYWOOD	FL		02/02/2022		600,042		(110)			(110)		4,109	4,109			
P4211215458	YUKON	PA		02/02/2022		199,288		(65)			(65)		600	600			
P4211215628	THE VILLAGES	FL		02/14/2022		769,460		(16)			(16)		3,576	3,576			
P4211215642	KALISPELL	MT		03/31/2022		503,689		114			114		1,221	1,221			
P4220115678	MERRITTSTOWN	PA		01/26/2022		108,766		(35)			(35)		264	264			
P4220115702	SAN DIEGO	CA		02/15/2022		181,330		6			6		901	901			
P4220115722	ALBUQUERQUE	NM		02/08/2022		326,985		(94)			(94)		10,138	10,138			
P4220115728	BURBANK	CA		02/05/2022		1,204,809		(200)			(200)		5,175	5,175			
P4220115748	HIXSON	TN		02/02/2022		194,121		(45)			(45)		1,016	1,016			
P4220115762	LIVERMORE	CO		02/24/2022		444,191		(201)			(201)		2,453	2,453			
P4220115776	TAVARES	FL		03/17/2022		174,268		(84)			(84)		537	537			
P4220115777	MELBOURNE	FL		02/15/2022		1,310,849		(452)			(452)		5,299	5,299			
P4220115792	AVENTURA	FL		04/04/2022		270,389		(101)			(101)		1,008	1,008			
P4220115870	HAINES CITY	FL		03/25/2022		285,807		(95)			(95)		1,246	1,246			
P4220115878	HIGHLAND	MI		03/21/2022		305,841		(156)			(156)		991	991			
P4220115893	OLD BRIDGE	NJ		03/04/2022		399,804		(154)			(154)		1,367	1,367			
P4220115899	DOWNEY	CA		03/17/2022		380,392		(168)			(168)		1,241	1,241			
P4220115914	PORT SAINT LUCIE	FL		02/16/2022		355,289		(170)			(170)		1,298	1,298			
P4220115973	DEPTFORD	NJ		02/22/2022		184,877		(90)			(90)		689	689			
P4220115974	DELAND	FL		04/22/2022		190,522		(82)			(82)		81,376	81,376			
P4220115998	TELFORD	PA		03/28/2022		293,929		(150)			(150)		1,359	1,359			
P4220116020	COCONUT GROVE	FL		03/25/2022									2,391	2,391			
P4220116044	COLORADO SPRINGS	CO		03/23/2022		264,257		(31)			(31)		1,134	1,134			
P4220116046	JACKSON	WY		02/25/2022		1,435,767		(17)			(17)		6,956	6,956			
P4220116091	KISSIMMEE	FL		02/16/2022		103,886		(51)			(51)		1,136	1,136			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220116102	INDIAN LAND	SC		02/28/2022		310,687		(39)			(39)		1,311	1,311			
P4220116121	MELBOURNE	FL		03/11/2022		130,977		(54)			(54)		436	436			
P4220116128	SARASOTA	FL		03/25/2022		266,018		(130)			(130)		904	904			
P4220116146	ATLANTA	GA		02/17/2022									809	809			
P4220116166	DENVER	CO		04/07/2022		390,955		(69)			(69)		1,431	1,431			
P4220116168	DENVER	CO		04/07/2022		508,683		(133)			(133)		1,824	1,824			
P4220116177	WINTER GARDEN	FL		02/14/2022		917,239		(254)			(254)		2,649	2,649			
P4220116193	MORRO BAY	CA		03/28/2022		522,353		(73)			(73)		2,352	2,352			
P4220116199	WELLINGTON	FL		03/17/2022		588,382		60			60		3,740	3,740			
P4220116208	PASADENA	CA		04/16/2022		1,214,070		(50)			(50)		5,571	5,571			
P4220216214	LAKEWOOD RANCH	FL		03/15/2022		737,485		(199)			(199)		3,054	3,054			
P4220216227	WINTER SPRINGS	FL		03/11/2022		774,252		(410)			(410)		2,430	2,430			
P4220216237	JEFFERSON	CO		05/02/2022		463,902		(194)			(194)		1,752	1,752			
P4220216240	FORT MILL	SC		03/31/2022		233,701		(50)			(50)		931	931			
P4220216252	BETHLEHEM	GA		03/11/2022		364,662		(209)			(209)		1,385	1,385			
P4220216254	FORT MILL	SC		04/01/2022		190,881		(72)			(72)		744	744			
P4220216257	TAVERNEIR	FL		03/10/2022		1,344,442		(83)			(83)		5,801	5,801			
P4220216274	SUMMERVILLE	SC		03/02/2022		152,311		(13)			(13)		5	5			
P4220216283	HAINES CITY	FL		03/17/2022		257,246		(41)			(41)		1,035	1,035			
P4220216292	MATTHEWS	NC		04/01/2022		442,609		(13)			(13)		2,077	2,077			
P4220216296	PALM BAY	FL		03/08/2022		152,019		(87)			(87)		486	486			
P4220216298	HOUSTON	TX		03/10/2022		223,129		(82)			(82)		701	701			
P4220216319	ROSEVILLE	CA		02/23/2022		157,373		(54)			(54)		1,000	1,000			
P4220216344	DAVENPORT	FL		07/31/2022		268,886		(51)			(51)		679	679			
P4220216375	VALLEY SPRINGS	CA		04/13/2022		387,218		(165)			(165)		937	937			
P4220216376	PEORIA	AZ		03/22/2022		561,528		(161)			(161)		2,229	2,229			
P4220216404	PALM HARBOR	FL		03/11/2022		891,189		(341)			(341)		3,199	3,199			
P4220216408	WINTER GARDEN	FL		03/11/2022		437,965		(182)			(182)		1,902	1,902			
P4220216409	LAKE WORTH	FL		03/22/2022		162,392		(85)			(85)		539	539			
P4220216412	CO SPGS	CO		04/06/2022		328,717		(118)			(118)		1,284	1,284			
P4220216427	SHERMAN OAKS	CA		03/17/2022		1,219,529		(173)			(173)		5,223	5,223			
P4220216441	CORONA	CA		04/15/2022		556,386		(240)			(240)		1,838	1,838			
P4220216466	JACKSONVILLE	FL		05/27/2022		290,618		(84)			(84)		1,260	1,260			
P4220216480	ORMOND BEACH	FL		03/30/2022		285,075		(109)			(109)		997	997			
P4220216499	SCOTTSDALE	AZ		03/28/2022		414,688		(188)			(188)		2,036	2,036			
P4220216500	CANTON	MI		03/11/2022		471,052		(213)			(213)		1,824	1,824			
P4220216510	MIAMI	FL		03/21/2022		468,739		(197)			(197)		1,533	1,533			
P4220216521	BRIGHTON	CO		03/14/2022		406,767		(211)			(211)		1,162	1,162			
P4220216531	PROVIDENCE	RI		03/31/2022		402,370		(149)			(149)		1,478	1,478			
P4220216533	GILBERT	AZ		03/15/2022		581,154		(200)			(200)		2,140	2,140			
P4220216544	HENDERSON	NV		04/19/2022		1,224,356		(484)			(484)		3,875	3,875			
P4220216550	ASBURY	NJ		03/17/2022		348,950		(118)			(118)		1,320	1,320			
P4220216552	PISMO BEACH	CA		03/14/2022		764,877		(343)			(343)		1,682	1,682			
P4220216556	KEY LARGO	FL		03/15/2022									493	493			
P4220216575	BRASELTON	GA		03/09/2022		743,129		(327)			(327)		2,411	2,411			
P4220216583	PINE	CO		04/11/2022		1,316,109		(536)			(536)		6,979	6,979			
P4220216594	CORONA	CA		03/23/2022		316,826		(113)			(113)		2,741	2,741			
P4220216607	CHARLESTON	SC		03/18/2022		671,338		(320)			(320)		1,974	1,974			
P4220216612	KEY LARGO	FL		03/30/2022		1,491,830		(677)			(677)		5,677	5,677			
P4220216622	DENVER	CO		03/24/2022		380,729		(152)			(152)		1,299	1,299			
P4220216626	CATALDO	ID		04/08/2022		236,881		(40)			(40)		964	964			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220216651	PEMBROKE PINES	FL		04/01/2022		341,328		(157)			(157)		3,199	3,199			
P4220216668	HGHLNDS RANCH	CO		04/11/2022		440,134		(89)			(89)		1,746	1,746			
P4220216670	FORT LAUDERDALE	FL		04/01/2022		307,946		(104)			(104)		1,540	1,540			
P4220216677	MIAMI GARDENS	FL		03/10/2022		230,384		(74)			(74)		850	850			
P4220216680	WHITTIER	CA		03/22/2022		752,821		(377)			(377)		2,542	2,542			
P4220216686	NORTH BAY VILLAGE	FL		03/31/2022		306,103		(89)			(89)		1,157	1,157			
P4220216691	MIAMI	FL		03/10/2022		193,357		(76)			(76)		709	709			
P4220216694	JACKSONVILLE	FL		04/22/2022		777,927		(390)			(390)		1,658	1,658			
P4220216714	IRVINE	CA		04/13/2022		554,830		(105)			(105)		1,861	1,861			
P4220216725	SUNNY ISLES BEACH	FL		05/02/2022		651,695		(102)			(102)		3,546	3,546			
P4220216731	HOLLYWOOD	FL		03/18/2022		404,045		(147)			(147)		1,384	1,384			
P4220216788	DANA POINT	CA		03/28/2022		302,660		(52)			(52)		1,134	1,134			
P4220216793	ZEPHYRHILLS	FL		03/31/2022		156,214		(57)			(57)		535	535			
P4220216798	ATLANTA	GA		04/02/2022		385,665		(60)			(60)		1,571	1,571			
P4220216802	LAGUNA NIGUEL	CA		03/18/2022		922,219		(431)			(431)		3,396	3,396			
P4220216804	BOCA RATON	FL		04/13/2022		370,164		(166)			(166)		1,221	1,221			
P4220216818	NORTH HILLS	CA		04/15/2022		194,777		(27)			(27)		1,711	1,711			
P4220216823	MESA	AZ		03/22/2022		385,525		(160)			(160)		1,314	1,314			
P4220316838	GASTONIA	NC		04/13/2022		116,073		(50)			(50)		480	480			
P4220316844	ALTON	UT		04/06/2022		522,276		(170)			(170)		879	879			
P4220316852	SANTA ROSA BEACH	FL		03/25/2022		625,530		(139)			(139)		2,207	2,207			
P4220316862	PARKLAND	FL		04/07/2022		578,421		(240)			(240)		3,191	3,191			
P4220316866	DENVER	CO		03/31/2022		130,273		(51)			(51)		445	445			
P4220316884	CENTENNIAL	CO		05/12/2022		582,436		(247)			(247)		1,960	1,960			
P4220316893	WINTER PARK	FL		04/06/2022		630,498		(191)			(191)		3,085	3,085			
P4220316895	KINNELON	NJ		05/02/2022		883,545		(289)			(289)		2,677	2,677			
P4220316905	LAKE ELSINORE	CA		03/25/2022		364,620		(158)			(158)		1,479	1,479			
P4220316908	ROSSVILLE	GA		03/31/2022		145,864		(50)			(50)		421	421			
P4220316919	MIAMI	FL		04/01/2022		119,087		(55)			(55)		700	700			
P4220316931	DENVER	CO		04/01/2022		129,995		(57)			(57)		439	439			
P4220316947	COLUMBUS	OH		04/07/2022		241,714		(22)			(22)		924	924			
P4220316952	COLUMBUS	OH		04/08/2022		190,425		(18)			(18)		930	930			
P4220316954	LOS BANOS	CA		03/28/2022		468,020		(74)			(74)		300	300			
P4220316965	PARKLAND	FL		03/31/2022		736,211		(315)			(315)		2,564	2,564			
P4220316987	SUNRISE	FL		04/11/2022		101,027		(39)			(39)		212	212			
P4220316988	CASA GRANDE	AZ		04/25/2022		286,081		(117)			(117)		1,048	1,048			
P4220316989	CASSELBERRY	FL		04/06/2022		133,360		(83)			(83)		2,942	2,942			
P4220316997	NEW SMYRNA BEACH	FL		04/20/2022		270,591		(87)			(87)		826	826			
P4220317003	BONITA SPRINGS	FL		04/28/2022		323,679		(100)			(100)		2,728	2,728			
P4220317010	OCALA	FL		03/28/2022		180,860		(86)			(86)		434	434			
P4220317013	HUNTINGTON BEACH	CA		03/30/2022		1,161,080		(391)			(391)		4,082	4,082			
P4220317015	INLET BEACH	FL		04/29/2022		1,219,714		(255)			(255)		4,033	4,033			
P4220317027	GOLDEN	CO		04/04/2022		928,879		(397)			(397)		2,862	2,862			
P4220317029	SAN LEON	TX		05/05/2022		366,418		(160)			(160)		1,229	1,229			
P4220317033	PITTSBORO	NC		04/08/2022		342,246		(141)			(141)		791	791			
P4220317053	CORAL SPRINGS	FL		04/22/2022		2,062,826		(696)			(696)		6,571	6,571			
P4220317104	TACOMA	WA		04/18/2022		415,244		(182)			(182)		19,348	19,348			
P4220317110	DELRAY BEACH	FL		04/06/2022		46,727		(152)			(152)		3,684	3,684			
P4220317149	PLACERVILLE	CA		04/13/2022		913,499		(416)			(416)		2,429	2,429			
P4220317153	DALTON	GA		04/22/2022		650,887		(151)			(151)		1,240	1,240			
P4220317164	BOCA RATON	FL		04/14/2022		1,464,671		(353)			(353)		5,421	5,421			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220317187	IRVINE	CA		04/27/2022		1,443,286		(276)			(276)		5,239	5,239			
P4220317191	APPLE VALLEY	CA		03/29/2022		819,649		(281)			(281)		2,628	2,628			
P4220317196	OCALA	FL		04/12/2022		362,498		(102)			(102)		1,083	1,083			
P4220317200	DELRAY BEACH	FL		03/31/2022		1,655,020		(471)			(471)		5,212	5,212			
P4220317208	NORTH MYRTLE BEACH	SC		04/13/2022		417,154		(89)			(89)		3,056	3,056			
P4220317215	BEVERLY HILLS	FL		04/08/2022		98,650		(31)			(31)		317	317			
P4220317218	STUDIO CITY	CA		03/30/2022		1,636,817		(200)			(200)		300	300			
P4220317223	WOODLAND HILLS	CA		04/01/2022									5,366	5,366			
P4220317233	AIKEN	SC		05/05/2022		503,626		(127)			(127)		2,317	2,317			
P4220317246	HOLLYWOOD	FL		05/06/2022		758,051		(100)			(100)		9,481	9,481			
P4220317247	PEMBROKE PINES	FL		05/06/2022		393,603		(38)			(38)		1,435	1,435			
P4220317250	MCDONOUGH	GA		05/13/2022		731,747		(229)			(229)		2,378	2,378			
P4220317254	ALBEMARLE	NC		04/26/2022		113,974		(30)			(30)		379	379			
P4220317290	PASADENA	CA		04/27/2022		679,566		(284)			(284)		1,905	1,905			
P4220317298	CASTLE ROCK	CO		04/25/2022		664,269		(305)			(305)		1,643	1,643			
P4220317322	LOS ANGELES	CA		04/05/2022		632,988		(183)			(183)		5,102	5,102			
P4220317339	PHOENIX	AZ		04/04/2022		603,668		(266)			(266)		1,688	1,688			
P4220317348	DAVENPORT	FL		07/31/2022		411,714		(106)			(106)		1,062	1,062			
P4220317349	EASTPOINT	FL		01/31/2023		306,035		(80)			(80)		1,024	1,024			
P4220317363	CLEARWATER	FL		04/25/2022		230,636		(112)			(112)		723	723			
P4220317369	PHOENIX	AZ		05/11/2022		248,967		(128)			(128)		669	669			
P4220317402	MIAMI	FL		05/20/2022		593,365		(226)			(226)		1,700	1,700			
P4220317428	ATLANTA	GA		04/27/2022		1,269,315		(187)			(187)		687	687			
P4220317441	MIAMI BEACH	FL		04/29/2022		152,203		(26)			(26)		439	439			
P4220317445	ELIZABETHTON	TN		05/24/2022		359,951		(130)			(130)		1,239	1,239			
P4220317509	MISSION VIEJO	CA		04/19/2022		954,972		(148)			(148)		2,895	2,895			
P4220317513	SOLVANG	CA		04/29/2022		1,297,028		(400)			(400)		3,963	3,963			
P4220317514	GRAND JUNCTION	CO		04/15/2022		124,622		(3)			(3)		393	393			
P4220317517	KEY LARGO	FL		01/31/2023		1,021,679		(274)			(274)		3,361	3,361			
P4220317518	BROOMALL	PA		05/02/2022		186,127		(86)			(86)		516	516			
P4220317520	ST PETERSBURG	FL		04/21/2022		233,972		(66)			(66)		468	468			
P4220317522	LAKELAND	FL		05/04/2022		316,761		(126)			(126)		952	952			
P4220317543	LYNCHBURG	VA		05/02/2022		433,285		(98)			(98)		1,295	1,295			
P4220317564	TEMPE	AZ		04/29/2022		367,112		(155)			(155)		1,114	1,114			
P4220317582	FRESNO	CA		05/04/2022		130,177		(38)			(38)		296	296			
P4220317601	BATON ROUGE	LA		04/28/2022		184,568		(51)			(51)		566	566			
P4220317606	BATON ROUGE	LA		04/28/2022		185,262		(56)			(56)		552	552			
P4220317621	HONESDALE	PA		04/08/2022		197,905		(47)			(47)		726	726			
P4220317628	FREDERICK	MD		04/28/2022		498,414		(89)			(89)		1,545	1,545			
P4220317629	ODESSA	FL		04/22/2022		195,040		(34)			(34)		453	453			
P4220317643	LA PORTE	TX		05/21/2022		781,233		(174)			(174)		2,335	2,335			
P4220317650	BATON ROUGE	LA		04/28/2022		185,262		(56)			(56)		552	552			
P4220317662	NOKOMIS	FL		01/31/2023		415,565		(68)			(68)		1,186	1,186			
P4220317675	POMPANO BEACH	FL		07/31/2022		328,294		(41)			(41)		1,034	1,034			
P4220317686	DETROIT	MI		01/31/2023		150,740		(51)			(51)		315	315			
P4220317692	AUSTIN	TX		01/31/2023		406,546		(119)			(119)		1,142	1,142			
P4220317727	SAN ANTONIO	FL		04/29/2022		277,962		(76)			(76)		738	738			
P4220317744	OAKLAND	CA		01/31/2023		485,672		1			1		1,537	1,537			
P4220317747	MIAMI	FL		05/06/2022		267,301		(76)			(76)		704	704			
P4220317775	PALMYRA	PA		05/18/2022		149,533		(46)			(46)		435	435			
P4220317776	MOUNT PLEASANT	SC		05/02/2022		817,198		(157)			(157)		3,518	3,518			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220417825	BRIGHTON	CO		05/16/2022		612,367		(148)			(148)		1,784	1,784			
P4220417881	GLENDALE	AZ		01/31/2023		169,824		(21)			(21)		467	467			
P4220417936	LOGANVILLE	GA		05/06/2022		367,750		(137)			(137)		847	847			
P4220417941	PARKER	CO		05/23/2022		723,286		(61)			(61)		2,253	2,253			
P4220417978	COLORADO SPRINGS	CO		04/29/2022		504,988		(169)			(169)		1,148	1,148			
P4220417989	CONCORD	NC		05/25/2022		202,787		(76)			(76)		569	569			
P4220417991	BERMUDA DUNES	CA		05/03/2022		505,892		(76)			(76)		1,598	1,598			
P4220417995	PHOENIX	AZ		05/26/2022		440,746		(127)			(127)		1,217	1,217			
P4220417997	DEERFIELD BEACH	FL		01/31/2023		410,489		(122)			(122)		(9,178)	(9,178)			
P4220418006	PATERSON	NJ		01/31/2023		107,562		(33)			(33)		283	283			
P4220418015	OCOEE	FL		01/31/2023		252,503		(60)			(60)		702	702			
P4220418019	LAUDERHILL	FL		05/10/2022		108,148		(36)			(36)		270	270			
P4220418049	MECHANICSBURG	PA		05/26/2022		444,397		(126)			(126)		1,404	1,404			
P4220418068	LEXINGTON	SC		05/20/2022		226,797		(64)			(64)		612	612			
P4220418097	LOS ANGELES	CA		01/31/2023		476,199		(215)			(215)		1,452	1,452			
P4220418104	WEST PALM BEACH	FL		05/16/2022		169,288		(71)			(71)		.359	.359			
P4220418106	MADERA	CA		05/04/2022		606,656		(163)			(163)		1,253	1,253			
P4220418118	MIAMI	FL		01/31/2023		283,890		(94)			(94)		761	761			
P4220418121	MARGATE	FL		06/03/2022		106,342		(16)			(16)		375	375			
P4220418122	DEERFIELD BEACH	FL		05/06/2022		406,767		(80)			(80)		1,220	1,220			
P4220418124	GALLOWAY	NJ		05/27/2022		224,470		(86)			(86)		557	557			
P4220418204	MINT HILL	NC		05/20/2022		583,113		(186)			(186)		977	977			
P4220418222	VICTORVILLE	CA		05/04/2022		270,768		(90)			(90)		384	384			
P4220418268	HIALEAH	FL		05/20/2022		477,972		(162)			(162)		1,084	1,084			
P4220418299	WOODSTOCK	GA		01/31/2023		755,000		(343)			(343)		1,676	1,676			
P4220418312	PHILADELPHIA	PA		05/24/2022		286,525		(115)			(115)		629	629			
P4220418313	KISSIMMEE	FL		05/23/2022		223,942		(22)			(22)		277	277			
P4220418324	SAN ANTONIO	TX		01/31/2023		103,505		(33)			(33)		285	285			
P4220418342	PROSPERITY	SC		01/31/2023		111,543		(40)			(40)		174	174			
P4220418345	SUMMERFIELD	FL		01/31/2023		206,680		(87)			(87)		.424	.424			
P4220418366	TAMPA	FL		06/01/2022		704,953		(293)			(293)		1,375	1,375			
P4220418374	BLOOMFIELD	CT		05/20/2022		239,112		(60)			(60)		1,593	1,593			
P4220418380	ROSSVILLE	GA		01/31/2023		260,159		(39)			(39)		697	697			
P4220418393	FRESNO	CA		05/16/2022		487,061		(201)			(201)		985	985			
P4220418411	FREEPORT	TX		01/31/2023		227,692		(37)			(37)		724	724			
P4220418448	CO SPGS	CO		01/31/2023		144,252		(42)			(42)		408	408			
P4220418457	ORLANDO	FL		01/31/2023		197,649		(55)			(55)		685	685			
P4220418471	BON AQUA	TN		05/24/2022		325,509		(125)			(125)		3,602	3,602			
P4220418500	DAVIDSON	NC		08/08/2022		1,600,840		(225)			(225)		4,016	4,016			
P4220418502	CHARLOTTE	NC		07/11/2022									341	341			
P4220418572	IRVINE	CA		05/23/2022		1,148,074		(223)			(223)		3,418	3,418			
P4220418593	INDIAN SPRINGS	NV		05/24/2022		189,742		(69)			(69)		389	389			
P4220418598	WEST HILLS	CA		01/31/2023		799,862		(253)			(253)		2,074	2,074			
P4220418604	NEWPORT NEWS	VA		01/31/2023		185,449		(75)			(75)		531	531			
P4220518706	HOLIDAY	FL		06/02/2022		407,346		(100)			(100)		1,045	1,045			
P4220518719	NEW PORT RICHEY	FL		07/19/2022		550,677		(25)			(25)		1,713	1,713			
P4220518803	SANTA ROSA BEACH	FL		07/31/2022		406,945		(119)			(119)		3,026	3,026			
P4220518820	LITTLETON	CO		08/01/2022		580,559							1,746	1,746			
P4220518821	TARZANA	CA		01/31/2023		984,504		(355)			(355)		1,937	1,937			
P4220518823	MIDDLEBURG	FL		08/24/2022		342,304		(105)			(105)		587	587			
P4220518825	LEHIGH ACRES	FL		07/31/2022		149,811							311	311			

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	2	3					8	9	10	11	12	13					
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P4220518835	BRADENTON	FL		06/02/2022		450,573		(95)			(95)		1,864	1,864			
P4220518846	ROSSVILLE	GA		06/21/2022		154,006		(9)			(9)		3	3			
P4220518849	HOOVER	AL		05/31/2022		265,271		(138)			(138)		9,852	9,852			
P4220518860	TAMARAC	FL		05/23/2022		130,789		(48)			(48)		329	329			
P4220518861	NORCO	CA		06/03/2022		887,646		(89)			(89)		2,492	2,492			
P4220518876	DAVENPORT	FL		05/27/2022		324,954		(62)			(62)		851	851			
P4220518879	MIDLOTHIAN	VA		07/25/2022		380,038		(60)			(60)		1,003	1,003			
P4220518881	FAYETTEVILLE	GA		07/31/2022		954,723							1,942	1,942			
P4220518904	ESTERO	FL		07/07/2022		344,045		(1)			(1)		1,460	1,460			
P4220518949	LAKEWOOD	WA		01/31/2023		260,191		(30)			(30)		300	300			
P4220518975	NORWALK	CA		01/31/2023		460,791		(174)			(174)		888	888			
P4220519050	INVERNESS	IL		06/17/2022		864,592		(151)			(151)		1,501	1,501			
P4220519187	LOXAHATCHEE	FL		08/31/2022		651,240							1,447	1,447			
P4220519189	PEMBROKE PINES	FL		05/31/2022		785,359		76			76		2,356	2,356			
P4220519222	ORANGE PARK	FL		10/04/2022		422,333		(69)			(69)		1,042	1,042			
P4220519259	SUNRISE	FL		06/30/2022		106,816		(24)			(24)		281	281			
P4220519369	MIAMI	FL		06/17/2022		1,131,516		157			157		3,348	3,348			
P4220519429	PARKER	CO		07/31/2022		777,083							4,847	4,847			
P4220519451	STAUNTON	VA		08/11/2022		175,973		(10)			(10)		456	456			
P4220519454	LEWISVILLE	TX		08/23/2022		271,603		(28)			(28)		605	605			
P4220519484	BOCA RATON	FL		01/31/2023		324,417		(44)			(44)		864	864			
P4220519508	NEW CASTLE	DE		01/31/2023		288,107		(74)			(74)		315	315			
P4220519564	FONTANA	CA		07/15/2022		762,866		58			58		1,559	1,559			
P4220619592	BLOOMINGTON	MN		08/17/2022		261,751		(18)			(18)		667	667			
P4220619607	GREENVILLE	SC		01/31/2023		869,124		(221)			(221)		1,969	1,969			
P4220619629	TAMPA	FL		06/30/2022		669,728		(148)			(148)		1,641	1,641			
P4220619681	AURORA	CO		06/14/2022		160,177		(73)			(73)		2,803	2,803			
P4220619687	AFTON	OK		06/24/2022		1,047,648		(199)			(199)		2,061	2,061			
P4220619715	WIMAUMA	FL		01/31/2023		287,968		(61)			(61)		656	656			
P4220619719	ETNA	WY		06/28/2022		573,938		(163)			(163)		1,114	1,114			
P4220619744	GRAND RAPIDS	MI		01/31/2023		135,741		(22)			(22)		580	580			
P4220619752	PARKLAND	FL		01/31/2023									973	973			
P4220619775	PHILADELPHIA	PA		07/20/2022		348,082		(92)			(92)		1,020	1,020			
P4220619776	PARKLAND	FL		08/15/2022		549,849		9			9		1,546	1,546			
P4220619795	ENGLEWOOD	FL		08/25/2022		296,330		(27)			(27)		569	569			
P4220619809	MIAMI	FL		06/29/2022		244,653		(56)			(56)		1,403	1,403			
P4220619810	COPAN	OK		07/08/2022		300,339		(60)			(60)		421	421			
P4220619837	DAVENPORT	FL		08/30/2022		299,036		11			11		713	713			
P4220619854	DENVER	CO		01/31/2023		611,330		(86)			(86)		1,544	1,544			
P4220619867	ATLANTA	GA		07/08/2022		323,728		(63)			(63)		666	666			
P4220619868	FOREST	VA		01/31/2023		249,376		(77)			(77)		958	958			
P4220619929	DISCOVERY BAY	CA		01/31/2023		1,712,246		(242)			(242)		4,325	4,325			
P4220619930	ESCONDIDO	CA		01/31/2023		2,052,456		(469)			(469)		5,277	5,277			
P4220619943	AUSTIN	TX		07/20/2022		130,432		(31)			(31)		349	349			
P4220619947	AUSTIN	TX		07/25/2022		126,830		(1)			(1)		349	349			
P4220619978	LOS ANGELES	CA		08/05/2022		1,012,666		27			27		3,060	3,060			
P4220620137	KISSIMMEE	FL		08/11/2022		724,504		(143)			(143)		2,062	2,062			
P4220620141	KISSIMMEE	FL		10/31/2022		424,659		(62)			(62)		567	567			
P4220620179	JOHNSON CITY	TX		08/05/2022		314,999		(89)			(89)		914	914			
P4220620218	FAYETTEVILLE	NC		08/05/2022		635,568		(67)			(67)		1,638	1,638			
P4220620241	CAVE CREEK	AZ		07/25/2022		836,548		(27)			(27)		6,921	6,921			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220620265	RICHMOND	VA		08/05/2022		350,473		(52)			(52)		835	835			
P4220620344	PARKER	CO		07/29/2022		1,290,329		(365)			(365)		2,484	2,484			
P4220620371	OAKLAND	CA		08/05/2022		374,403		(22)			(22)		5,095	5,095			
P4220620386	STONE MOUNTAIN	GA		07/29/2022		1,551,063		(403)			(403)		2,655	2,655			
P4220620387	FLOYD	VA		08/11/2022									2,498	2,498			
P4220620418	PUNTA GORDA	FL		07/21/2022		254,218		(65)			(65)		422	422			
P4220620447	ARLINGTON	TX		08/02/2022		208,616		(17)			(17)		466	466			
P4220620455	THOMSON	GA		08/18/2022		177,325		(45)			(45)		292	292			
P4220620481	FRIENDSWOOD	TX		08/01/2022		742,312		(130)			(130)		2,290	2,290			
P4220620488	TAYLORS	SC		08/12/2022		165,258		(8)			(8)		429	429			
P4220620489	GREENVILLE	SC		08/12/2022		245,541		(7)			(7)		609	609			
P4220620547	FLAGSTAFF	AZ		07/15/2022									726	726			
P4220720563	PEMBROKE PINES	FL		08/15/2022		647,208		(167)			(167)		1,099	1,099			
P4220720578	EDINBURG	VA		07/25/2022		183,826		(40)			(40)		708	708			
P4220720588	FALLS CHURCH	VA		07/15/2022									733	733			
P4220720592	CHARLOTTE	NC		08/18/2022		719,145		(40)			(40)		2,440	2,440			
P4220720620	WOODSTOCK	GA		07/18/2022		379,051		(71)			(71)		722	722			
P4220720641	MAYS LANDING	NJ		09/06/2022		347,302		(80)			(80)		735	735			
P4220720712	SARASOTA	FL		08/19/2022		200,016		(3)			(3)		522	522			
P4220720715	HICKORY	NC		07/28/2022		128,932		(33)			(33)		360	360			
P4220720777	CHARLOTTE	NC		08/05/2022		157,917		(5)			(5)		394	394			
P4220720778	CHARLOTTE	NC		08/05/2022		157,917		(5)			(5)		392	392			
P4220720779	ORANGE	CA		08/06/2022		1,206,053		(63)			(63)		7,683	7,683			
P4220720780	FORT LAUDERDALE	FL		07/28/2022		1,726,557		(118)			(118)		4,636	4,636			
P4220720816	LOXAHATCHEE	FL		08/12/2022		643,266		(204)			(204)		2,607	2,607			
P4220720836	PALM BAY	FL		09/12/2022		207,150		(58)			(58)		531	531			
P4220720838	WEST BLOOMFIELD	MI		09/26/2022		1,261,033		99			99		3,387	3,387			
P4220720855	BENTONVILLE	AR		07/29/2022		586,662		(152)			(152)		996	996			
P4220720864	LAS VEGAS	NV		01/31/2023		495,717		(108)			(108)		1,094	1,094			
P4220720871	LAS VEGAS	NV		08/16/2022		502,541		(26)			(26)		1,276	1,276			
P4220720883	TAMARAC	FL		07/28/2022		103,240		(25)			(25)		233	233			
P4220720909	DUNCAN	SC		08/19/2022		176,218		(45)			(45)		393	393			
P4220720966	SAINT JOHN	IN		09/06/2022		340,074		(72)			(72)		748	748			
P4220721025	PORT ST. LUCIE	FL		08/12/2022									406	406			
P4220721062	SARASOTA	FL		08/23/2022		443,475		(100)			(100)		734	734			
P4220721090	BETHESDA	MD		09/07/2022		1,677,067		(495)			(495)		4,584	4,584			
P4220721159	LAKELAND	FL		08/31/2022		325,790		(88)			(88)		4,322	4,322			
P4220721173	AMBLER	PA		08/05/2022		721,257		(136)			(136)		1,398	1,398			
P4220721176	BONITA SPRINGS	FL		09/02/2022		1,005,491		(234)			(234)		1,732	1,732			
P4220721183	COLORADO SPRINGS	CO		09/14/2022		284,969		(72)			(72)		557	557			
P4220721185	COLORADO SPRINGS	CO		09/14/2022		373,471		(92)			(92)		751	751			
P4220721233	DAVENPORT	FL		09/09/2022		532,177		(154)			(154)		1,266	1,266			
P4220721238	HOMESTEAD	FL		08/30/2022		391,981		(103)			(103)		811	811			
P4220721252	BUCK HILL FALLS	PA		08/19/2022		268,064		(55)			(55)		518	518			
P4220721256	DAVIE	FL		09/06/2022		1,234,350		(247)			(247)		8,937	8,937			
P4220721267	SAN FRANCISCO	CA		08/31/2022		1,557,963		(358)			(358)		2,637	2,637			
P4220721336	RIVERSIDE	CA		08/23/2022		533,719		(89)			(89)		2,400	2,400			
P4220721391	SEDALIA	CO		08/19/2022		430,979		(106)			(106)		807	807			
P4220721411	CLERMONT	FL		09/22/2022		306,745		(79)			(79)		824	824			
P4220721418	KISSIMMEE	FL		08/15/2022		263,110		(53)			(53)		577	577			
P4220721419	MEMPHIS	TN		01/31/2023		135,239		(71)			(71)		10,239	10,239			

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P4220721471	ROCK HILL	SC		09/30/2022		334,658		(60)			(60)		567	567			
P4220721472	HOUSTON	TX		09/14/2022		101,162		(10)			(10)		247	247			
P4220721484	RIVERVIEW	FL		08/30/2022		482,109		(116)			(116)		4,723	4,723			
P4220721500	JACKSONVILLE	FL		09/19/2022		115,631		(10)			(10)		215	215			
P4220721556	MORRISON	CO		08/29/2022		309,072		(35)			(35)		722	722			
P4220721557	CORONA	CA		08/23/2022		737,152		(173)			(173)		1,280	1,280			
P4220721564	CHULA VISTA	CA		09/06/2022		345,699		(52)			(52)		635	635			
P4220721570	GOLETA	CA		08/26/2022		901,091		(196)			(196)		105	105			
P4220821580	ST. AUGUSTINE	FL		08/22/2022		514,077		(125)			(125)		939	939			
P4220821584	MUSKEGON	MI		09/02/2022		91,410		(21)			(21)		151	151			
P4220821594	DAVIE	FL		08/12/2022		629,687		(133)			(133)		1,312	1,312			
P4220821595	CHARLOTTE	NC		08/30/2022		100,136		(9)			(9)		201	201			
P4220821624	LAS VEGAS	NV		08/17/2022		323,187		(85)			(85)		444	444			
P4220821630	PEORIA	AZ		09/01/2022		445,557		27			27		1,144	1,144			
P4220821636	NEW ORLEANS	LA		08/25/2022		254,475		(58)			(58)		421	421			
P4220821637	PINETOP	AZ		08/29/2022		370,601		(2)			(2)		2,441	2,441			
P4220821644	VIRGINIA BEACH	VA		08/11/2022		214,458		(52)			(52)		392	392			
P4220821652	ANAHEIM	CA		08/30/2022		1,252,492		(348)			(348)		3,847	3,847			
P4220821654	FOUNTAIN VALLEY	CA		08/29/2022		842,429		(222)			(222)		2,914	2,914			
P4220821659	WILDWOOD	FL		08/26/2022		258,080		(21)			(21)		657	657			
P4220821661	ADDISON	MI		09/02/2022		201,918		(46)			(46)		334	334			
P4220821663	KINGS BEACH	CA		09/01/2022		982,073		(237)			(237)		1,779	1,779			
P4220821689	ROCK HILL	SC		10/13/2022		174,273		(22)			(22)		453	453			
P4220821707	BULVERDE	TX		09/16/2022		299,025		(29)			(29)		730	730			
P4220821709	CHICAGO	IL		09/08/2022		264,618		(58)			(58)		561	561			
P4220821769	PONTE VEDRA BEACH	FL		08/29/2022		747,844		(169)			(169)		1,236	1,236			
P4220821783	FREDERICKBG	VA		09/06/2022		294,578		(70)			(70)		655	655			
P4220821790	LOS ANGELES	CA		09/03/2022		1,213,760		(305)			(305)		2,496	2,496			
P4220821811	PEMBROKE PINES	FL		08/31/2022		117,290		10			10		269	269			
P4220821832	HIXON	TN		09/29/2022		1,323,489		(289)			(289)		2,173	2,173			
P4220821856	SUGARLOAF KEY	FL		09/27/2022		879,146		(5)			(5)		3,328	3,328			
P4220821885	SANTA ANA	CA		08/30/2022		608,142		(64)			(64)		1,387	1,387			
P4220821887	MINNEAPOLIS	MN		08/30/2022		207,592		(10)			(10)		426	426			
P4220821891	AUSTIN	TX		09/14/2022		151,510		(10)			(10)		304	304			
P4220821894	TUSTIN	CA		08/30/2022		576,350		(16)			(16)		1,395	1,395			
P4220821900	SACRAMENTO	CA		09/16/2022		238,981		(67)			(67)		541	541			
P4220821901	HOMESTEAD	FL		09/02/2022		614,722		(175)			(175)		1,436	1,436			
P4220821912	GLENDALE	CA		09/07/2022		1,257,419		(295)			(295)		2,592	2,592			
P4220821931	CLEARWATER	FL		09/15/2022		427,750							1,250	1,250			
P4220821936	GRAND PRAIRIE	TX		09/01/2022		217,526		(49)			(49)		357	357			
P4220821937	WEST MONROE	LA		08/30/2022		273,527		(62)			(62)		301	301			
P4220821938	ATLANTIC CITY	NJ		10/04/2022		117,990		(27)			(27)		207	207			
P4220821966	QUINLAN	TX		09/19/2022		374,338		(80)			(80)		630	630			
P4220821976	CHARLOTTE	NC		09/16/2022		320,746		(41)			(41)		742	742			
P4220822022	SURPRISE	AZ		09/12/2022		1,061,731		(288)			(288)		2,290	2,290			
P4220822055	LAS VEGAS	NV		09/27/2022		547,822		(12)			(12)		9,219	9,219			
P4220822057	WEST PALM BEACH	FL		08/31/2022		263,522		(60)			(60)		535	535			
P4220822093	LAPEER	MI		10/05/2022		1,091,840		(244)			(244)		1,180	1,180			
P4220822101	SAN JOSE	CA		08/26/2022		795,483		(75)			(75)		2,154	2,154			
P4220822109	SURFSIDE	FL		10/12/2022		626,397		(186)			(186)		1,336	1,336			
P4220822129	JUPITER	FL		09/19/2022		685,500		(206)			(206)		1,446	1,446			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220822133	AUSTIN	TX		09/15/2022		968,739		(257)			(257)		3,429	3,429			
P4220822138	DES PLAINES	IL		11/04/2022				(20)			(20)		225	225			
P4220822145	SAN DIEGO	CA		09/09/2022		559,218		17			17		1,389	1,389			
P4220822147	PHOENIX	AZ		09/14/2022		891,790		(81)			(81)		2,301	2,301			
P4220822169	ELLIJAY	GA		09/06/2022		451,493		(139)			(139)		5,454	5,454			
P4220822172	STEPHENS CITY	VA		09/21/2022		344,195		(91)			(91)		801	801			
P4220822173	WOODBINE	MD		09/08/2022		1,200,900		(199)			(199)		4,079	4,079			
P4220822212	LAKE PLACID	FL		10/05/2022		381,400		(56)			(56)		832	832			
P4220822236	MEDFORD	OR		09/29/2022		236,940		(58)			(58)		440	440			
P4220822243	FRANKFORT	IN		10/11/2022		78,989		(20)			(20)		128	128			
P4220822257	WASHINGTON	DC		09/20/2022		157,985		(7)			(7)		1,868	1,868			
P4220822259	TOWNSEND	DE		09/13/2022		1,205,417		(312)			(312)		2,419	2,419			
P4220822307	BENTON	AR		09/16/2022		299,235		(67)			(67)		491	491			
P4220822309	NEW LENOX	IL		09/20/2022		215,873		(57)			(57)		444	444			
P4220822337	ORLANDO	FL		09/26/2022		146,226		(39)			(39)		300	300			
P4220822350	OCEANSIDE	CA		09/06/2022		671,341		(63)			(63)		2,415	2,415			
P4220822355	BEND	OR		10/18/2022		751,003		(47)			(47)		2,016	2,016			
P4220822356	BROWNSVILLE	OR		09/20/2022		1,115,905		(182)			(182)		2,770	2,770			
P4220822357	CARSON	CA		09/14/2022									1,056	1,056			
P4220822362	LEWISBURG	PA		09/09/2022		1,133,849		(313)			(313)		2,508	2,508			
P4220822373	TAMARAC	FL		09/16/2022		96,624		(19)			(19)		1,161	1,161			
P4220822394	COLORADO SPRINGS	CO		08/31/2022		899,750		(204)			(204)		1,488	1,488			
P4220822401	MEMPHIS	TN		09/19/2022		124,716		(28)			(28)		274	274			
P4220822425	PORTER RANCH	CA		09/19/2022		1,097,336		(143)			(143)		2,869	2,869			
P4220822446	TEQUESTA	FL		10/14/2022		838,953		(109)			(109)		3,105	3,105			
P4220822451	CHARLESTOWN	RI		09/26/2022		701,641		(177)			(177)		1,146	1,146			
P4220822457	BURTON	MI		09/28/2022		178,931		(50)			(50)		376	376			
P4220822477	CORONA	CA		09/07/2022		973,906		(247)			(247)		1,956	1,956			
P4220822482	ADRIAN	MI		10/04/2022		439,563		(104)			(104)		1,409	1,409			
P4220822506	SEVIERVILLE	TN		09/26/2022		614,676		(224)			(224)		100,698	100,698			
P4220822530	HATBORO	PA		09/26/2022		360,946		(77)			(77)		873	873			
P4220822531	BROKEN BOW	OK		09/27/2022									2,143	2,143			
P4220822534	SPRING HILL	FL		09/20/2022		261,049		(66)			(66)		426	426			
P4220822585	BYHALIA	MS		09/09/2022		186,837		(18)			(18)		503	503			
P4220822594	N MYRTLE BCH	SC		10/07/2022		198,994		4			4		527	527			
P4220822627	POINT PLEASANT	NJ		10/13/2022		670,687		(172)			(172)		1,336	1,336			
P4220822631	WARR ACRES	OK		09/23/2022		263,914		(51)			(51)		2,625	2,625			
P4220822644	SACRAMENTO	CA		09/28/2022		185,882		(27)			(27)		463	463			
P4220822646	MEDFORD	OR		09/30/2022		317,125		(74)			(74)		892	892			
P4220822670	LOS ANGELES	CA		09/09/2022		745,984		(83)			(83)		2,924	2,924			
P4220822671	LAS VEGAS	NV		09/26/2022		696,142		(197)			(197)		6,033	6,033			
P4220822676	LAS VEGAS	NV		09/08/2022		412,718		(77)			(77)		622	622			
P4220822707	MIAMI	FL		09/19/2022		514,609		(85)			(85)		1,307	1,307			
P4220822712	CLIFTON	NJ		09/28/2022		131,629		(41)			(41)		4,000	4,000			
P4220822714	OAKLAND	TN		10/31/2022		358,709		(44)			(44)		752	752			
P4220822738	SOUTHFIELD	MI		10/05/2022				(18)			(18)		321	321			
P4220922754	SAN FRANCISCO	CA		09/26/2022		2,464,502		(228)			(228)		8,537	8,537			
P4220922757	DAVIE	FL		09/30/2022		424,756		(70)			(70)		1,579	1,579			
P4220922758	DENVER	CO		09/30/2022		304,803		(40)			(40)		797	797			
P4220922779	CHATTANOOGA	TN		11/10/2022		971,772		(593)			(593)		152,930	152,930			
P4220922786	PHILADELPHIA	PA		10/04/2022		503,627		(132)			(132)		1,341	1,341			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220922809	BOERNE	TX		09/30/2022		1,175,661		(248)			(248)		1,933	1,933			
P4220922816	ENCINO	CA		10/07/2022		764,869		(117)			(117)		1,973	1,973			
P4220922823	TAMPA	FL		09/26/2022		233,955		(70)			(70)		328	328			
P4220922839	BATON ROUGE	LA		09/23/2022		242,825		(63)			(63)		652	652			
P4220922841	LOUISVILLE	CO		09/19/2022		408,443		(7)			(7)		1,520	1,520			
P4220922857	CHATTANOOGA	TN		11/04/2022		134,827		(15)			(15)		1	1			
P4220922895	DAVENPORT	FL		10/07/2022		271,801		(88)			(88)		114,037	114,037			
P4220922979	RINGGOLD	GA		10/24/2022		409,560		(122)			(122)		852	852			
P4220922987	SLIDELL	LA		10/19/2022		71,452		(1,576)			(1,576)		14,193	14,193			
P4220923045	HOMESTEAD	FL		09/30/2022		626,392		(187)			(187)		1,312	1,312			
P4220923068	DESTIN	FL		09/30/2022		317,162		(24)			(24)		797	797			
P4220923090	LEAGUE CITY	TX		10/03/2022		156,486		(24)			(24)		201	201			
P4220923095	FRIENDSWOOD	TX		10/03/2022		172,389		(12)			(12)		373	373			
P4220923142	CELEBRATION	FL		10/14/2022		249,760		(19)			(19)		1,038	1,038			
P4220923159	GRAYSVILLE	TN		10/24/2022		128,729		(32)			(32)		209	209			
P4220923164	STUDIO CITY	CA		10/13/2022		1,774,886		(133)			(133)		4,532	4,532			
P4220923172	CARY	NC		10/24/2022		487,170		(128)			(128)		4,646	4,646			
P4220923174	AUSTIN	TX		10/20/2022		1,426,664							3,307	3,307			
P4220923204	PEARCE	AZ		10/25/2022		122,202		(25)			(25)		158	158			
P4220923280	CLARKSVILLE	TN		10/06/2022		188,029		(32)			(32)		493	493			
P4220923317	TUCSON	AZ		10/07/2022		238,223		(57)			(57)		356	356			
P4220923336	BOCA RATON	FL		10/13/2022		368,332		(27)			(27)		920	920			
P4220923340	CHERRY HILL	NJ		10/18/2022		532,456		(80)			(80)		768	768			
P4220923382	SARASOTA	FL		10/24/2022		400,445		(30)			(30)		1,022	1,022			
P4220923390	ESSEX	MD		12/02/2022				(10)			(10)		607	607			
P4220923402	PALISADE	CO		09/30/2022		537,675		(156)			(156)		1,074	1,074			
P4220923420	NORTH BERWICK	ME		10/21/2022		239,174		(25)			(25)		357	357			
P4220923445	FONTANA	CA		10/04/2022		264,758		(7)			(7)		475	475			
P4220923455	SUNRISE	FL		10/26/2022		127,788		(34)			(34)		229	229			
P4220923475	MEMPHIS	TN		10/17/2022		182,576		(30)			(30)		332	332			
P4220923491	YELLOW SPRINGS	OH		10/21/2022		2,142,104		(449)			(449)		4,866	4,866			
P4220923508	WEST PALM BEACH	FL		10/21/2022		257,255		(68)			(68)		595	595			
P4220923522	DANIA BEACH	FL		11/14/2022		354,638		(68)			(68)		783	783			
P4220923551	DORAL	FL		10/18/2022		172,391		(51)			(51)		358	358			
P4220923611	COMMERCE CITY	CO		10/11/2022		771,042							1,109	1,109			
P4220923719	MYRTLE BEACH	SC		10/31/2022		275,132		(80)			(80)		1,383	1,383			
P4220923800	DURANGO	CO		11/16/2022		809,930		(67)			(67)		2,310	2,310			
P4220923823	NORTH CHARLESTON	SC		10/28/2022		458,764		(32)			(32)		860	860			
P4220923856	ISLE OF PALMS	SC		10/14/2022		999,850		(76)			(76)		2,617	2,617			
P4220923925	HOUSTON	TX		10/20/2022		243,574		(28)			(28)		557	557			
P4220923931	HOWELL	MI		11/03/2022		224,442		(57)			(57)		455	455			
P4220923967	HUDDLESTON	VA		10/14/2022		379,659		(81)			(81)		761	761			
P4220924001	JACKSONVILLE	FL		02/02/2023				(3)			(3)		596	596			
P4220924049	KISSIMMEE	FL		11/03/2022		818,261		(174)			(174)		1,630	1,630			
P4221024116	GLENDALE	CA		11/14/2022		953,254		(90)			(90)		2,029	2,029			
P4221024147	DESTIN	FL		11/01/2022		591,162		(80)			(80)		1,357	1,357			
P4221024225	MANHATTAN BEACH	CA		12/14/2022				(248)			(248)		4,973	4,973			
P4221024324	BENT MOUNTAIN	VA		11/16/2022		1,397,597		(227)			(227)		1,647	1,647			
P4221024385	MIAMI	FL		11/02/2022		964,887		(148)			(148)		2,197	2,197			
P4221024386	MIAMI BEACH	FL		11/21/2022		138,506		(28)			(28)		243	243			
P4221024390	AUSTIN	TX		10/27/2022		462,757		(111)			(111)		1,366	1,366			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4221024395	CLARKSVILLE	TN		10/28/2022		189,416		(38)			(38)		687	687			
P4221024403	ROSHARON	TX		11/21/2022		326,708		(62)			(62)		531	531			
P4221024406	COLORADO SPRINGS	CO		11/01/2022		1,547,995		(334)			(334)		4,440	4,440			
P4221024434	ROCK HILL	SC		11/15/2022		362,191		(32)			(32)		667	667			
P4221024489	DALLAS	TX		11/10/2022		1,551,711		(348)			(348)		2,130	2,130			
P4221024552	VICKSBURG	MS		11/16/2022		337,693		(38)			(38)		317	317			
P4221024570	REDFORD	MI		11/16/2022		114,420		(24)			(24)		143	143			
P4221024605	NEW BRAUNFELS	TX		11/10/2022		328,224		(87)			(87)		631	631			
P4221024683	NEW KENSINGTON	PA		11/08/2022		156,739		(35)			(35)		210	210			
P4221024812	CEDAR HILL	TX		11/08/2022		680,451		(161)			(161)		4,260	4,260			
P4221024847	CASTLE ROCK	CO		10/31/2022		469,324		(67)			(67)		793	793			
P4221024851	EAST POINT	GA		11/16/2022		214,007		(30)			(30)		307	307			
P4221024861	MONTICELLO	GA		11/10/2022		307,152		(53)			(53)		309	309			
P4221024939	KINGS MOUNTAIN	NC		12/02/2022				(65)			(65)		246	246			
P4221024949	WEDDINGTON	NC		11/17/2022									1,208	1,208			
P4221024961	BALD HEAD ISLAND	NC		12/07/2022									4,511	4,511			
P4221024997	APACHE JUNCTION	AZ		11/16/2022		422,127		(87)			(87)		1,337	1,337			
P4221025059	CLEARWATER	FL		11/28/2022				(91)			(91)		643	643			
P4221025128	EDEN PRAIRIE	MN		11/04/2022		1,015,423		(237)			(237)		2,820	2,820			
P4221025136	MINNEOLA	FL		11/21/2022		235,125		(63)			(63)		1,382	1,382			
P4221025144	ROMULUS	MI		11/29/2022				(37)			(37)		822	822			
P4221025158	SANTA ROSA BEACH	FL		11/16/2022		2,521,951		(580)			(580)		4,627	4,627			
P4221025166	TALLAHASSE	FL		11/14/2022		133,499		(29)			(29)		118	118			
P4221025247	SAN JOSE	CA		12/09/2022				(77)			(77)		63	63			
P4221025252	SICKLERVILLE	NJ		11/18/2022		734,844		(162)			(162)		982	982			
P4221025260	AURORA	CO		11/22/2022		574,750		(149)			(149)		970	970			
P4221025266	QUEEN CREEK	AZ		11/22/2022		1,337,600		(329)			(329)		2,091	2,091			
P4221025299	MIAMI	FL		11/17/2022		689,595		(125)			(125)		4,005	4,005			
P4221125353	MIAMI BEACH	FL		01/20/2023				(5)			(5)		889	889			
P4221125370	KIRKLAND	WA		11/30/2022				(218)			(218)		2,217	2,217			
P4221125385	MIAMI	FL		11/30/2022				(153)			(153)		1,719	1,719			
P4221125491	RIVERSIDE	CA		12/05/2022				(34)			(34)		2,473	2,473			
P4221125535	HOPE MILLS	NC		12/02/2022				(43)			(43)		187	187			
P4221125587	ELK GROVE	CA		11/18/2022		321,411		(76)			(76)		642	642			
P4221125648	PARKER	CO		12/16/2022				(17)			(17)		1,939	1,939			
P4221125741	SARASOTA	FL		12/19/2022				(67)			(67)		871	871			
P4221125752	PERKASIE	PA		12/20/2022				(108)			(108)		710	710			
P4221125805	OAKLAND	CA		01/05/2023				(102)			(102)		1,371	1,371			
P4221125901	WHITING	NJ		01/09/2023				(65)			(65)		370	370			
P4221126236	PEORIA	AZ		12/12/2022				(151)			(151)		2,699	2,699			
P4221226494	DAVIE	FL		01/04/2023				(214)			(214)		2,508	2,508			
P4221226640	MYRTLE BEACH	SC		02/08/2023				(71)			(71)		1,574	1,574			
P4221226670	SAN ANTONIO	TX		01/04/2023				(31)			(31)		198	198			
P4221226679	WESTLAKE	FL		12/29/2022				(96)			(96)		1,285	1,285			
P4221226684	YUBA CITY	CA		12/30/2022				(28)			(28)		1	1			
P4221226724	BEAUMONT	CA		01/23/2023				(91)			(91)		840	840			
P4221226731	LYNCHBURG	VA		12/29/2022				(74)			(74)		950	950			
P4221226815	ALEDO	TX		12/30/2022				(77)			(77)		1,027	1,027			
P4221226948	BORING	OR		01/17/2023				(83)			(83)		748	748			
P4221227046	WASHOUGAL	WA		01/09/2023				(77)			(77)		715	715			
P4221227054	LUBBOCK	TX		01/20/2023				(16)			(16)		229	229			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4221227169	TEXAS CITY	TX		01/20/2023				(9)			(9)		787	787			
P4221227316	KINGSVILLE	MD		02/17/2023				(27)			(27)		1,447	1,447			
P4230127415	ELBURN	IL		01/31/2023				(7)			(7)		330	330			
P4230127637	ATLANTA	GA		02/13/2023				(149)			(149)		1,896	1,896			
P4230127686	PARRISH	FL		03/28/2023				(27)			(27)		662	662			
P4230127688	CENTRAL FALLS	RI		03/22/2023				(13)			(13)		93	93			
P4230127865	MERIDIAN	ID		02/03/2023				(23)			(23)		551	551			
P4230127866	COLLEGE GROVE	TN		02/01/2023				(480)			(480)		3,532	3,532			
P4230127894	PORT SAINT LUCIE	FL		02/09/2023				(55)			(55)		2,560	2,560			
P4230127970	SEAVIEW	WA		02/03/2023				(106)			(106)		679	679			
P4230127981	LANCASTER	SC		02/02/2023				(86)			(86)		819	819			
P4230127988	KISSIMMEE	FL		02/10/2023				(32)			(32)		431	431			
P4230128123	MCDONOUGH	GA		03/07/2023				(42)			(42)		183	183			
P4230128266	SALT LAKE CITY	UT		02/14/2023				86			86		2,213	2,213			
P4230128355	PHOENIX	AZ		02/15/2023				(27)			(27)		409	409			
P4230128368	MCDONOUGH	GA		02/14/2023				(76)			(76)		862	862			
P4230128394	CORNELIUS	NC		02/14/2023				(424)			(424)		4,857	4,857			
P4230128452	PEMBROKE PINES	FL		02/17/2023				(31)			(31)		218	218			
P4230228531	PORT ST LUCIE	FL		03/14/2023				(60)			(60)		228	228			
P4230228634	LAKE WORTH	FL		03/10/2023				(26)			(26)		458	458			
P4230228687	ORLANDO	FL		03/01/2023				(16)			(16)		466	466			
P4230228895	MIAMI	FL		03/14/2023				(14)			(14)		214	214			
P4230228933	KISSIMMEE	FL		03/16/2023				(2)			(2)		123	123			
P4230228949	MEDFORD	OR		03/16/2023				(74)			(74)		278	278			
P4230228991	PITTSBURG	CA		03/20/2023				(33)			(33)		1,617	1,617			
P4230229340	DELRAY BEACH	FL		03/27/2023				(99)			(99)		306	306			
P4230229342	HURRICANE	UT		03/14/2023				(68)			(68)		561	561			
P4230229360	FAYETTEVILLE	GA		04/26/2023				(46)			(46)		310	310			
P4230229390	SURFSIDE BEACH	SC		03/16/2023				(14)			(14)		60	60			
P4230229499	LYNCHBURG	VA		03/10/2023				(11)			(11)		174	174			
P4230229514	DAVENPORT	FL		03/24/2023				(11)			(11)		263	263			
P4230229521	JACKSONVILLE	FL		03/14/2023				(45)			(45)		151	151			
P4230229529	NORTH TOPSAIL BEACH	NC		03/17/2023				(20)			(20)		61	61			
P4230229545	LOS ANGELES	CA		03/07/2023				(201)			(201)		720	720			
P4230229548	DOVE CREEK	CO		03/09/2023				(7)			(7)		55	55			
P4230229562	BYRON CENTER	MI		03/20/2023				(102)			(102)		181,554	181,554			
P4230229664	NAPLES	FL		03/16/2023				(105)			(105)		265	265			
P4230229669	BOERNE	TX		03/16/2023				(75)			(75)		246	246			
P4230229687	BUTTE	MT		03/21/2023				1			1		80	80			
P4230229772	STOCKTON	CA		03/24/2023				(10)			(10)		72	72			
P4230229774	FORT LAUDERDALE	FL		03/20/2023				(47)			(47)		188	188			
P4230229833	WILSON	NC		03/23/2023				(20)			(20)		377	377			
P4230229836	AUSTIN	TX		03/31/2023				(23)			(23)		155	155			
P4230229923	PFLUGERVILLE	TX		03/29/2023				(26)			(26)		234	234			
P4230229931	SAN ANTONIO	TX		03/30/2023				(15)			(15)		110	110			
P4230229938	DEWEY	IL		03/27/2023				(10)			(10)		518	518			
P4230229939	DAVENPORT	FL		03/31/2023				(50)			(50)		162	162			
P4230330068	BRIDGEPORT	CT		03/31/2023				(12)			(12)		77	77			
P4230330151	MURRELLS INLET	SC		03/24/2023				(90)			(90)		288	288			
P4230330154	GAINESVILLE	TX		03/30/2023				(135)			(135)		1,059	1,059			
P4230330160	CHARLESTON	SC		03/28/2023				(86)			(86)		635	635			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4230330200	DOWNERS GROVE	IL		04/13/2023				(4)			(4)		63	63			
P4230330204	INDIAN HEAD	MD		03/30/2023				(67)			(67)		213	213			
P4230330456	NAPLES	FL		03/30/2023				(46)			(46)		701	701			
P4230330506	FORT MYERS	FL		03/27/2023				(72)			(72)		383	383			
P4230330562	CHEVY CHASE	MD		03/29/2023				(7)			(7)		115	115			
P4230330625	PEYTON	CO		04/14/2023				(17)			(17)		399	399			
P4230330635	DAWSONVILLE	GA		03/27/2023				(40)			(40)		560	560			
P4230330764	MOORESVILLE	NC		04/12/2023				(5)			(5)		73	73			
P4230330831	OAKLAND PARK	FL		03/27/2023				(15)			(15)		114	114			
P4230330953	RANCHO CUCAMONGA	CA		04/03/2023				(42)			(42)		22,099	22,099			
P4230330995	LEHIGH ACRES	FL		03/31/2023				(21)			(21)		104	104			
P4230331052	PORT ST. LUCIE	FL		03/30/2023				(13)			(13)		147	147			
P4230331135	PLANO	TX		04/05/2023				(11)			(11)		306	306			
P4230331229	KATY	TX		04/14/2023				(7)			(7)		388	388			
P4230331322	FLEMING ISLAND	FL		04/17/2023				(15)			(15)		105	105			
P4230331418	LAS VEGAS	NV		04/21/2023				(20)			(20)		189	189			
P4230331782	JACKSONVILLE	FL		04/21/2023				(21)			(21)		163	163			
P4230432263	SANTA FE	NM		04/28/2023				(24)			(24)		151	151			
P5210212018	MYRTLE BEACH	SC		02/26/2020		101,725		(35)			(35)		379	379			
P5210212021	SPLENDORA	TX		03/09/2020		166,238		(26)			(26)		2,570	2,570			
P5210612865	NAPLES	FL		03/28/2022		498,114		(74)			(74)		2,500	2,500			
P5211114868	LUCAS	TX		05/25/2022		990,853		(83)			(83)		3,172	3,172			
P5211115025	MIRAMAR	FL		03/21/2022		301,205		(89)			(89)		779	779			
P5211115208	PALM SPRINGS	CA		01/10/2022		206,235		7			7		2,256	2,256			
P5211215260	RANCHO MIRAGE	CA		01/31/2023		2,003,714		1,125			1,125		16,483	16,483			
P5211215368	PEMBROKE PINES	FL		02/16/2022		206,375		(80)			(80)		711	711			
P5211215428	HUTTO	TX		01/28/2022		297,239		(148)			(148)		5,317	5,317			
P5211215476	KENT	WA		02/21/2022		741,685		(299)			(299)		2,788	2,788			
P5220115738	ORMOND BEACH	FL		02/04/2022		141,279		(125)			(125)		10,898	10,898			
P5220115768	DENVER	CO		01/27/2022		296,640		(129)			(129)		1,220	1,220			
P5220115782	KNOXVILLE	TN		02/01/2022		389,379		(163)			(163)		1,106	1,106			
P5220115820	INGLEWOOD	CA		03/02/2022		414,007		227			227		1,851	1,851			
P5220115828	DECATUR	GA		02/11/2022		280,652		(42)			(42)		1,184	1,184			
P5220115886	FORT MYERS	FL		02/14/2022		226,415		(98)			(98)		712	712			
P5220115898	HUMBLE	TX		03/25/2022		121,438		(19)			(19)		465	465			
P5220115932	MUNDELEIN	IL		03/01/2022		248,476		(98)			(98)		3,131	3,131			
P5220115962	PALM CITY	FL		03/09/2022		594,491		(269)			(269)		1,283	1,283			
P5220115995	NORTH PALM BEACH	FL		03/29/2022		154,197		(54)			(54)		554	554			
P5220116030	GOODRICH	TX		03/22/2022		203,714		(67)			(67)		1,223	1,223			
P5220116031	RANCHO MIRAGE	CA		03/11/2022		1,242,733		(518)			(518)		5,789	5,789			
P5220116038	LEEDS	ME		04/22/2022		102,628		(28)			(28)		300	300			
P5220116058	MARIETTA	GA		02/07/2022		226,835		(76)			(76)		12,167	12,167			
P5220116068	RIO RICO	AZ		02/16/2022		166,857		(56)			(56)		428	428			
P5220116090	HIALEAH	FL		03/23/2022		143,899		(68)			(68)		444	444			
P5220116094	BRUCEVILLE	TX		04/01/2022		218,763		93			93		927	927			
P5220116098	MABLETON	GA		02/28/2022		200,203		(81)			(81)		819	819			
P5220116107	ANTIOCH	IL		04/20/2022		419,078		(212)			(212)		1,280	1,280			
P5220116116	SAN JOSE	CA		03/06/2022		573,836		(246)			(246)		1,593	1,593			
P5220116155	PORTLAND	OR		02/25/2022		2,038,271		(599)			(599)		7,745	7,745			
P5220116161	GOLDEN	CO		03/14/2022		252,652		(52)			(52)		1,007	1,007			
P5220116170	KODAK	TN		02/25/2022		600,022		(295)			(295)		2,168	2,168			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220116207	CARMEL	CA		03/01/2022		983,286		71			71		4,579	4,579			
P5220116210	SAN DIEGO	CA		04/12/2022		1,256,986		(159)			(159)		3,000	3,000			
P5220216234	NEW HAVEN	CT		02/08/2022		122,372		(71)			(71)		616	616			
P5220216242	TAMPA	FL		03/23/2022		437,047		(165)			(165)		8,997	8,997			
P5220216264	ELLENWOOD	GA		02/09/2022		173,740		(45)			(45)		2,451	2,451			
P5220216299	SCOTTSDALE	AZ		03/17/2022		1,381,234		37			37		6,875	6,875			
P5220216301	HOOVER	AL		02/18/2022		221,927		(119)			(119)		755	755			
P5220216306	CONROE	TX		03/01/2022		900,098		(495)			(495)		2,785	2,785			
P5220216309	MILLBRAE	CA		04/07/2022		795,769		(151)			(151)		3,468	3,468			
P5220216310	TEMPE	AZ		04/07/2022		207,889		(74)			(74)		709	709			
P5220216315	JOLIET	IL		03/16/2022		229,017		(128)			(128)		654	654			
P5220216317	KNIGHTDALE	NC		02/18/2022		500,827		(129)			(129)		2,042	2,042			
P5220216327	GILBERT	AZ		03/22/2022		406,257		(205)			(205)		1,810	1,810			
P5220216329	PHOENIX	AZ		02/25/2022		243,568		(60)			(60)		911	911			
P5220216330	PHOENIX	AZ		02/25/2022		243,568		(60)			(60)		911	911			
P5220216331	PHOENIX	AZ		03/02/2022		243,867		(60)			(60)		907	907			
P5220216333	MANALAPAN	NJ		03/18/2022		155,067		(78)			(78)		1,024	1,024			
P5220216336	SUFFOLK	VA		03/25/2022		1,052,438		(579)			(579)		6,814	6,814			
P5220216350	BAY ST LOUIS	MS		03/25/2022		106,177		(62)			(62)		308	308			
P5220216361	HIALEAH	FL		03/04/2022		199,970		(96)			(96)		484	484			
P5220216384	EAGLE LAKE	FL		04/25/2022		235,722		(99)			(99)		557	557			
P5220216419	CORPUS CHRISTI	TX		03/28/2022		179,158		(71)			(71)		545	545			
P5220216429	ZION	IL		03/11/2022		157,589		(87)			(87)		789	789			
P5220216434	SAN RAFAEL	CA		03/17/2022		686,022		(365)			(365)		3,268	3,268			
P5220216440	NORFOLK	MA		03/21/2022		230,760		(135)			(135)		2,314	2,314			
P5220216442	DURANGO	CO		03/03/2022		420,910		(230)			(230)		2,679	2,679			
P5220216456	LUBBOCK	TX		03/21/2022		332,342		(160)			(160)		952	952			
P5220216473	HARKER HEIGHTS	TX		03/04/2022		405,176		(179)			(179)		1,575	1,575			
P5220216474	OLNEY	MT		04/08/2022		1,435,126		(628)			(628)		16,809	16,809			
P5220216482	KISSIMMEE	FL		03/26/2022		415,381		(153)			(153)		821	821			
P5220216492	PAOLA	KS		03/17/2022		165,873		(94)			(94)		2,304	2,304			
P5220216494	GREENACRES	FL		03/04/2022		102,614		(33)			(33)		767	767			
P5220216518	NORWOOD	MA		02/28/2022		358,605		(200)			(200)		1,268	1,268			
P5220216523	SARASOTA	FL		03/17/2022		512,098		(166)			(166)		1,890	1,890			
P5220216537	POULSBO	WA		03/21/2022		461,219		(157)			(157)		2,321	2,321			
P5220216538	SCOTTSDALE	AZ		03/04/2022		408,397		(174)			(174)		1,901	1,901			
P5220216546	INDIANAPOLIS	IN		03/22/2022		135,515		(62)			(62)		390	390			
P5220216565	SAINT CHARLES	IL		03/15/2022		832,155		(418)			(418)		2,176	2,176			
P5220216567	ANNAPOLIS	MD		03/29/2022		102,083		(29)			(29)		355	355			
P5220216572	COLORADO SPRINGS	CO		03/18/2022		215,094		(74)			(74)		965	965			
P5220216576	TUCSON	AZ		03/18/2022		591,923		(272)			(272)		1,961	1,961			
P5220216602	PALM BEACH GARDENS	FL		03/15/2022		343,852		(109)			(109)		1,184	1,184			
P5220216632	LA PLATA	MD		04/04/2022		254,672		(111)			(111)		636	636			
P5220216634	ATHENS	GA		03/28/2022		181,422		(78)			(78)		479	479			
P5220216636	DAVENPORT	FL		03/15/2022		247,569		(98)			(98)		1,210	1,210			
P5220216644	CAYCE	SC		03/28/2022		321,572		(165)			(165)		855	855			
P5220216650	NEW BALTIMORE	MI		03/22/2022		266,565		(142)			(142)		748	748			
P5220216654	TULSA	OK		03/28/2022		575,169		(205)			(205)		661	661			
P5220216679	COLORADO SPRINGS	CO		03/23/2022		107,869		(54)			(54)		280	280			
P5220216681	BOISE	ID		04/01/2022		502,777		(118)			(118)		237	237			
P5220216683	KYLE	TX		02/25/2022		247,431		(125)			(125)		821	821			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220216685	REUNION	FL		03/29/2022		188,779		(73)			(73)		903	903			
P5220216706	FORT MILL	SC		04/11/2022		287,877		(120)			(120)		926	926			
P5220216716	AUSTIN	TX		04/13/2022		2,027,894		(922)			(922)		6,843	6,843			
P5220216719	ENGLEWOOD	OH		03/21/2022		224,877		(106)			(106)		531	531			
P5220216728	LAKE HAVASU CITY	AZ		03/21/2022		162,640		(229)			(229)		7,222	7,222			
P5220216760	DELTA	CO		01/31/2023		322,546		(219)			(219)		856	856			
P5220216768	WEST PALM BEACH	FL		03/28/2022		454,145		(239)			(239)		1,265	1,265			
P5220216782	MANVEL	TX		03/11/2022		617,264		(329)			(329)		1,769	1,769			
P5220216796	RIVERWOODS	IL		03/09/2022		314,543		(126)			(126)		755	755			
P5220216800	KISSIMMEE	FL		04/14/2022		491,384		(221)			(221)		1,340	1,340			
P5220216810	BELVEDERE TIBURON	CA		04/12/2022		1,782,685		(417)			(417)		6,450	6,450			
P5220216822	HUNTINGTON BEACH	CA		03/21/2022		1,370,129		(552)			(552)		6,474	6,474			
P5220216827	FREDERICKSBURG	TX		03/14/2022		382,442		(158)			(158)		1,663	1,663			
P5220316846	HUBER HEIGHTS	OH		03/25/2022		338,366		(145)			(145)		931	931			
P5220316850	BARKHAMSTED	CT		03/17/2022		264,404		(131)			(131)		813	813			
P5220316869	SANTA CLARITA	CA		03/14/2022		779,741		(280)			(280)		925	925			
P5220316880	HUNTINGTON BEACH	CA		03/18/2022		2,392,428		(1,189)			(1,189)		7,359	7,359			
P5220316887	CARLSBAD	CA		03/11/2022		1,166,923		(609)			(609)		3,502	3,502			
P5220316892	HENDERSON	NV		03/15/2022		1,365,515		(462)			(462)		4,479	4,479			
P5220316897	VENTURA	CA		02/03/2022		749,242		(389)			(389)		2,880	2,880			
P5220316909	MEDLEY	FL		03/28/2022		407,667		(105)			(105)		1,412	1,412			
P5220316912	DAPHNE	AL		04/13/2022		503,224		(184)			(184)		992	992			
P5220316916	BELLE ISLE	FL		03/31/2022		744,625		(268)			(268)		2,437	2,437			
P5220316920	MIAMI	FL		01/31/2023		430,286		(120)			(120)		1,444	1,444			
P5220316927	IRVING	TX		03/31/2022		215,134		(115)			(115)		1,705	1,705			
P5220316934	KNOXVILLE	TN		04/07/2022		637,196		(273)			(273)		1,613	1,613			
P5220316941	PARADISE VALLEY	AZ		04/08/2022		2,588,510		(1,029)			(1,029)		5,716	5,716			
P5220316942	SANTA ROSA	CA		03/07/2022		1,372,359		(614)			(614)		4,449	4,449			
P5220316945	TUCSON	AZ		03/31/2022		232,421		(92)			(92)		727	727			
P5220316949	HOUSTON	TX		03/25/2022		396,264		(156)			(156)		863	863			
P5220316972	DANVILLE	PA		04/02/2022		142,215		(52)			(52)		1,099	1,099			
P5220316974	BURBANK	CA		04/13/2022		514,422		(174)			(174)		2,297	2,297			
P5220317005	WINSTON SALEM	NC		08/01/2022		274,437							713	713			
P5220317016	HALLANDALE BEACH	FL		04/15/2022		534,435		(181)			(181)		1,825	1,825			
P5220317021	CINCINNATI	OH		04/13/2022		105,106		(51)			(51)		400	400			
P5220317036	LA QUINTA	CA		03/18/2022		706,769		(296)			(296)		2,245	2,245			
P5220317051	DRIPPING SPRINGS	TX		04/01/2022		538,012		(143)			(143)		1,727	1,727			
P5220317067	SPRING	TX		04/21/2022		157,000		(74)			(74)		994	994			
P5220317087	FAIR OAKS	CA		04/15/2022		414,702		(122)			(122)		2,200	2,200			
P5220317092	HEMET	CA		04/13/2022		110,466		(58)			(58)		353	353			
P5220317117	MANALAPAN	NJ		04/07/2022		129,919		(53)			(53)		1,166	1,166			
P5220317125	KODAK	TN		01/31/2023		437,836		(190)			(190)		1,373	1,373			
P5220317135	HOCKLEY	TX		04/25/2022		649,782		(305)			(305)		4,878	4,878			
P5220317136	EL CAJON	CA		03/17/2022		460,396		(152)			(152)		1,872	1,872			
P5220317151	COLUMBIA	TN		07/31/2022		201,469							613	613			
P5220317173	COOPERSBURG	PA		04/08/2022		457,827		(166)			(166)		891	891			
P5220317175	NAVARRE	FL		05/06/2022		248,523		(122)			(122)		686	686			
P5220317177	PALMETTO BAY	FL		03/24/2022		479,314		(208)			(208)		1,485	1,485			
P5220317179	MANCHESTER	NH		04/11/2022		264,577		(339)			(339)		876	876			
P5220317183	FAIRVIEW	NC		04/11/2022		203,295		(96)			(96)		479	479			
P5220317189	MULBERRY	FL		03/10/2022		108,547		(30)			(30)		356	356			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220317193	TAYLORSVILLE	KY		07/31/2022		456,940							1,144	1,144			
P5220317219	MIAMI	FL		04/25/2022		189,634		(47)			(47)		1,192	1,192			
P5220317221	MONROE	NC		04/16/2022		129,976		(51)			(51)		678	678			
P5220317228	SAN DIEGO	CA		04/19/2022		418,257		(205)			(205)		1,258	1,258			
P5220317230	DACULA	GA		04/01/2022		365,580		(160)			(160)		998	998			
P5220317239	ARLINGTON	TX		04/21/2022		213,437		(50)			(50)		758	758			
P5220317241	TUSTIN	CA		04/26/2022		490,189		(135)			(135)		1,764	1,764			
P5220317262	SWANTON	VT		06/10/2022		236,017		(105)			(105)		670	670			
P5220317265	SAN JOSE	CA		04/15/2022		724,369		(324)			(324)		2,408	2,408			
P5220317276	SEASIDE	OR		04/19/2022		1,138,876		(413)			(413)		3,534	3,534			
P5220317293	RICHMOND	VA		01/31/2023		242,320		(102)			(102)		691	691			
P5220317300	HUNTINGTON BEACH	CA		04/14/2022		523,709		(246)			(246)		1,580	1,580			
P5220317310	GRAND TERRACE	CA		04/21/2022		292,628		(50)			(50)		1,070	1,070			
P5220317312	LA QUINTA	CA		04/08/2022		404,757		(223)			(223)		884	884			
P5220317326	SAN JOSE	CA		04/12/2022		782,792		(313)			(313)		2,147	2,147			
P5220317333	GREENWOOD	IN		04/01/2022		153,255		(78)			(78)		453	453			
P5220317344	TAMPA	FL		01/31/2023		227,619		(116)			(116)		702	702			
P5220317362	MENIFEE	CA		04/04/2022		104,061		(47)			(47)		611	611			
P5220317366	NEW BRAUNFELS	TX		03/30/2022		325,353		(159)			(159)		808	808			
P5220317394	GLENDALE	CA		03/22/2022		931,802		(372)			(372)		3,108	3,108			
P5220317404	RICHMOND	VA		01/31/2023		191,667		(83)			(83)		483	483			
P5220317405	PALMETTO	FL		04/06/2022		452,834		(193)			(193)		1,225	1,225			
P5220317409	LAGUNA NIGUEL	CA		04/19/2022		578,622		(279)			(279)		1,658	1,658			
P5220317435	ROSLYN	PA		01/31/2023		251,168		(121)			(121)		1,196	1,196			
P5220317464	STUART	FL		01/31/2023		818,133		(397)			(397)		2,115	2,115			
P5220317476	ANTIOCH	CA		04/08/2022		401,354		(178)			(178)		1,208	1,208			
P5220317533	ORLANDO	FL		04/29/2022		348,664		(133)			(133)		755	755			
P5220317541	SOUTHWEST RANCHES	FL		01/31/2023		1,222,754		(572)			(572)		7,496	7,496			
P5220317545	GLEN ALLEN	VA		04/11/2022		395,631		(164)			(164)		764	764			
P5220317558	NASHVILLE	TN		01/31/2023		1,094,177		(493)			(493)		2,841	2,841			
P5220317562	MIAMI	FL		04/14/2022		588,187		(238)			(238)		16,042	16,042			
P5220317600	SHASTA LAKE	CA		01/31/2023		189,011		(74)			(74)		538	538			
P5220317605	MYRTLE BEACH	SC		03/29/2022		135,165		(36)			(36)		402	402			
P5220317632	ROCHESTER	NY		04/27/2022		124,934		(57)			(57)		275	275			
P5220317649	SCOTTSDALE	AZ		04/20/2022		1,220,056		(414)			(414)		2,207	2,207			
P5220317673	REUNION	FL		01/31/2023		441,524		(158)			(158)		1,239	1,239			
P5220317676	TAMPA	FL		06/15/2022		242,262		(87)			(87)		599	599			
P5220317706	IDAHO SPRINGS	CO		04/23/2022		478,608		(196)			(196)		1,139	1,139			
P5220317709	HOUSTON	TX		05/18/2022		103,394		(12)			(12)		223	223			
P5220317717	KISSIMMEE	FL		01/31/2023		204,724		(55)			(55)		598	598			
P5220317720	ST PETERSBURG	FL		04/21/2022		700,620		(256)			(256)		1,929	1,929			
P5220317723	CHARLOTTE	NC		04/25/2022		378,819		(137)			(137)		789	789			
P5220317734	STUDIO CITY	CA		01/31/2023		2,174,950		(261)			(261)		7,097	7,097			
P5220317740	DENTON	TX		05/23/2022		249,269		(96)			(96)		513	513			
P5220317780	MENIFEE	CA		04/01/2022		302,637		(90)			(90)		882	882			
P5220317782	DALLAS	TX		07/31/2022		385,226							936	936			
P5220417805	HAMPTON BAYS	NY		05/05/2022		553,161		(267)			(267)		1,658	1,658			
P5220417811	FORT WALTON BEACH	FL		04/29/2022		251,475		(98)			(98)		590	590			
P5220417815	HIGHLAND	CA		04/06/2022		282,924		(86)			(86)		748	748			
P5220417828	MESA	AZ		04/26/2022		1,103,787		(472)			(472)		2,244	2,244			
P5220417920	PEPPER PIKE	OH		01/31/2023		593,313		(248)			(248)		1,197	1,197			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220417925	KATY	TX		07/31/2022		184,476							539	539			
P5220417935	NEWPORT BEACH	CA		01/31/2023		526,123		(229)			(229)		1,334	1,334			
P5220417943	MCKINNEY	TX		01/31/2023		540,276		(209)			(209)		1,228	1,228			
P5220417946	FAIRHOPE	AL		05/13/2022		876,519		(182)			(182)		6,192	6,192			
P5220417972	SNELLVILLE	GA		04/19/2022		437,148		(119)			(119)		1,189	1,189			
P5220418010	ATLANTA	GA		07/31/2022		448,384							954	954			
P5220418013	SCOTTSDALE	AZ		04/20/2022		741,591		(246)			(246)		1,450	1,450			
P5220418032	KINGSLAND	TX		05/10/2022		185,267		(51)			(51)		512	512			
P5220418035	KINGSLAND	TX		01/31/2023		186,592		(63)			(63)		512	512			
P5220418059	NORFOLK	VA		07/31/2022		126,333							311	311			
P5220418060	NAPLES	FL		07/31/2022		372,172							1,089	1,089			
P5220418065	WHITTIER	CA		01/31/2023		683,032		(208)			(208)		1,753	1,753			
P5220418149	MARTINDALE	TX		05/06/2022		271,369		(100)			(100)		460	460			
P5220418169	SAN FRANCISCO	CA		05/04/2022		1,240,607		(362)			(362)		3,498	3,498			
P5220418192	MONTCLAIR	CA		04/22/2022		551,640		(209)			(209)		1,379	1,379			
P5220418195	WEST CHICAGO	IL		05/03/2022		297,075		(127)			(127)		600	600			
P5220418198	DETROIT	MI		01/31/2023		112,884		(44)			(44)		206	206			
P5220418203	FRISCO	TX		05/13/2022		1,045,168		(248)			(248)		2,904	2,904			
P5220418213	JACKSONVILLE	FL		01/31/2023		524,483		(196)			(196)		1,199	1,199			
P5220418279	SARASOTA	FL		05/05/2022		221,887		(74)			(74)		281	281			
P5220418288	ALPHARETTA	GA		05/05/2022		485,372		1			1		1,560	1,560			
P5220418325	SAINT JOHNS	FL		06/30/2022		471,937		(152)			(152)		984	984			
P5220418330	WILKES BARRE	PA		07/31/2022		110,243							249	249			
P5220418358	LOS ANGELES	CA		05/01/2022		1,333,837		(456)			(456)		2,915	2,915			
P5220418364	HALEIWA	HI		07/14/2022		1,506,058		(365)			(365)		2,386	2,386			
P5220418391	PHILADELPHIA	PA		01/31/2023		147,704		(10)			(10)		390	390			
P5220418419	CLARKSVILLE	TN		07/05/2022		207,077		(64)			(64)		239	239			
P5220418427	STONE MOUNTAIN	GA		05/18/2022		114,808		(46)			(46)		619	619			
P5220418434	SPRING	TX		01/31/2023		174,257		68			68		743	743			
P5220418442	ROCKWALL	TX		07/31/2022		175,823							683	683			
P5220418444	FARMINGTON	MI		06/06/2022		126,570		(46)			(46)		256	256			
P5220418464	RED BANK	NJ		01/31/2023		441,557		(202)			(202)		3,387	3,387			
P5220418520	CATHEDRAL CITY	CA		05/19/2022		317,956		(81)			(81)		925	925			
P5220418533	ANDOVER	KS		05/20/2022		246,090		(58)			(58)		640	640			
P5220418549	TUCSON	AZ		06/07/2022		337,157		(119)			(119)		792	792			
P5220418555	GREER	AZ		05/10/2022		224,504		(93)			(93)		454	454			
P5220418562	ANDOVER	KS		05/20/2022		246,298		(58)			(58)		637	637			
P5220418565	ANDOVER	KS		07/31/2022		244,519							637	637			
P5220418566	LEAD	SD		01/31/2023		272,682		(101)			(101)		1,701	1,701			
P5220418582	SAN JOSE	CA		05/16/2022		1,249,004		(478)			(478)		2,731	2,731			
P5220418602	CORPUS CHRISTI	TX		07/31/2022									1,125	1,125			
P5220418611	JOHNSTOWN	CO		01/31/2023		488,283		(162)			(162)		870	870			
P5220418614	SCOTTSDALE	AZ		05/13/2022									1,830	1,830			
P5220418616	CORONA	CA		01/31/2023		168,767		(77)			(77)		418	418			
P5220418620	AUSTIN	TX		07/31/2022		846,247							2,282	2,282			
P5220418622	MIAMI	FL		01/31/2023		940,457		(325)			(325)		2,158	2,158			
P5220418625	WINTER HAVEN	FL		06/01/2022		133,768		(35)			(35)		353	353			
P5220518640	TAMPA	FL		05/31/2022		415,026		(173)			(173)		822	822			
P5220518643	FRANKLIN	TN		01/31/2023		841,602		(343)			(343)		2,605	2,605			
P5220518645	INDIANAPOLIS	IN		01/31/2023		217,866		(81)			(81)		342	342			
P5220518653	HOUSTON	TX		01/31/2023		1,130,232		(170)			(170)		3,154	3,154			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220518661	PORT ORCHARD	WA		05/21/2022		426,948		(99)			(99)		1,187	1,187			
P5220518681	PLANO	TX		01/31/2023		432,718		(167)			(167)		848	848			
P5220518694	ELIZABETHTON	TN		09/01/2022		104,536							153	153			
P5220518716	RIVERDALE	GA		07/25/2022		113,764		(43)			(43)		251	251			
P5220518724	BRANDON	FL		01/31/2023		485,621		(121)			(121)		1,254	1,254			
P5220518729	AUSTIN	TX		01/31/2023		1,175,462		(173)			(173)		3,523	3,523			
P5220518756	TOMBALL	TX		07/31/2022		293,672							640	640			
P5220518780	MOUNTAIN HOME	AR		08/31/2022		210,108							438	438			
P5220518785	CHESTER	PA		01/31/2023		131,771		(42)			(42)		317	317			
P5220518786	BALTIMORE	MD		07/31/2022		113,375							331	331			
P5220518792	COLLIERVILLE	TN		07/31/2022		344,079							955	955			
P5220518794	VISTA	CA		08/11/2022		848,596		(155)			(155)		1,578	1,578			
P5220518798	OAK LAWN	IL		01/31/2023		141,906		(54)			(54)		300	300			
P5220518807	BROOKLYN	OH		07/25/2022		95,773		(30)			(30)		128	128			
P5220518813	CARROLLTON	TX		06/03/2022		470,653		(215)			(215)		2,084	2,084			
P5220518815	OKLAHOMA CITY	OK		08/31/2022		220,949							626	626			
P5220518834	BELLA VISTA	AR		07/31/2022		184,425							491	491			
P5220518848	RALEIGH	NC		01/31/2023		485,862		(181)			(181)		906	906			
P5220518853	CONYERS	GA		07/31/2022		287,536							739	739			
P5220518862	CELINA	TX		01/31/2023		640,587		(247)			(247)		1,301	1,301			
P5220518863	SAN DIEGO	CA		06/10/2022		467,546		(178)			(178)		799	799			
P5220518864	BURNET	TX		01/31/2023		455,852		(54)			(54)		1,414	1,414			
P5220518884	SCOTTSDALE	AZ		05/31/2022		333,191		(117)			(117)		1,836	1,836			
P5220518909	WOLFFORTH	TX		07/31/2022		1,156,222							2,985	2,985			
P5220518912	ORANGE BEACH	AL		07/31/2022		797,124							39,265	39,265			
P5220518919	NAMPA	ID		06/30/2022		848,256							4,865	4,865			
P5220518922	ALEDO	TX		07/31/2022		151,090							581	581			
P5220518963	LE ROY	MN		07/31/2022		211,203							617	617			
P5220518965	TAVARES	FL		06/21/2022		705,276		(286)			(286)		1,645	1,645			
P5220518978	HEBRON	KY		06/02/2022		389,571		(139)			(139)		759	759			
P5220519003	PONTE VEDRA	FL		06/24/2022		744,612		(178)			(178)		1,608	1,608			
P5220519019	CAPE CANAVERAL	FL		05/17/2022		146,159		(57)			(57)		3,566	3,566			
P5220519022	NORTH PALM BEACH	FL		05/27/2022		373,070		(119)			(119)		914	914			
P5220519040	NEW ORLEANS	LA		07/07/2022		262,903		(92)			(92)		1,809	1,809			
P5220519042	DETROIT	MI		07/08/2022		386,395		(144)			(144)		10,051	10,051			
P5220519054	PHILADELPHIA	PA		05/26/2022		153,881		(64)			(64)		1,070	1,070			
P5220519056	DICKSON	TN		06/15/2022		95,095		(37)			(37)		191	191			
P5220519073	ANNANDALE	VA		06/29/2022		745,434		(226)			(226)		2,779	2,779			
P5220519080	FRISCO	TX		06/20/2022		566,749		(198)			(198)		1,034	1,034			
P5220519098	MISSOURI CITY	TX		09/07/2022		643,259		26			26		1,239	1,239			
P5220519112	NEWBURGH	NY		07/31/2022		225,110							850	850			
P5220519113	ROCKPORT	TX		08/02/2022		158,457		(29)			(29)		388	388			
P5220519123	PHILIPSBURG	PA		01/31/2023		325,638		(108)			(108)		7,576	7,576			
P5220519125	PERRIS	CA		07/31/2022		264,630							725	725			
P5220519148	HIALEAH GARDENS	FL		07/19/2022		394,629		(95)			(95)		868	868			
P5220519154	ROANOKE	TX		07/31/2022		206,790							828	828			
P5220519155	SEBRING	FL		07/18/2022		389,835		(129)			(129)		977	977			
P5220519162	BROKEN BOW	OK		01/31/2023		1,061,396		(465)			(465)		2,229	2,229			
P5220519166	JACKSONVILLE	FL		07/11/2022		441,843		(151)			(151)		560	560			
P5220519198	HEBRON	IN		01/31/2023		224,729		(82)			(82)		465	465			
P5220519201	APPLE VALLEY	CA		07/08/2022		525,321							1,558	1,558			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220519210	JURUPA VALLEY	CA		06/28/2022		765,211		(164)			(164)		1,971	1,971			
P5220519221	LAS VEGAS	NV		07/31/2022		680,033							1,554	1,554			
P5220519229	SAN ANTONIO	TX		07/31/2022		204,164							544	544			
P5220519240	INTERVALE	NH		07/26/2022		286,109		(20)			(20)		2,110	2,110			
P5220519242	ATHENS	GA		07/18/2022		185,102		(66)			(66)		326	326			
P5220519245	PORT SAINT LUCIE	FL		08/29/2022		290,460		(85)			(85)		700	700			
P5220519249	IRON STATION	NC		06/23/2022		229,529		(75)			(75)		515	515			
P5220519250	PARKER	CO		06/24/2022		1,992,886		(281)			(281)		8,571	8,571			
P5220519264	PALM BEACH GARDENS	FL		07/31/2022		540,180							1,492	1,492			
P5220519358	FORT WORTH	TX		01/31/2023		183,076		(33)			(33)		326	326			
P5220519382	EL DORADO HILLS	CA		01/31/2023		1,384,902		103			103		4,765	4,765			
P5220519426	KISSIMMEE	FL		05/31/2022		308,446		(90)			(90)		1,189	1,189			
P5220519432	SPICEWOOD	TX		06/24/2022		420,472		(110)			(110)		1,208	1,208			
P5220519439	LABELLE	FL		06/30/2022		170,871		14			14		514	514			
P5220519448	KITTRELL	NC		08/10/2022		220,924		(25)			(25)		457	457			
P5220519449	GLENVIEW	IL		01/31/2023		903,844		(173)			(173)		2,335	2,335			
P5220519537	DAVENPORT	FL		07/06/2022		586,086		(166)			(166)		1,346	1,346			
P5220519547	MIAMI	FL		01/31/2023		217,727		(37)			(37)		551	551			
P5220619577	LIBERTY TOWNSHIP	OH		07/07/2022									1,107	1,107			
P5220619599	NORTH BAY VILLAGE	FL		07/22/2022		379,438		(92)			(92)		1,074	1,074			
P5220619608	MCKINNEY	TX		01/31/2023		409,404		(81)			(81)		1,026	1,026			
P5220619610	WHITING	NJ		08/08/2022		190,726		(49)			(49)		420	420			
P5220619612	CINCINNATI	OH		08/12/2022		97,186		(21)			(21)		130	130			
P5220619614	KISSIMMEE	FL		06/24/2022		432,280		(47)			(47)		1,184	1,184			
P5220619633	APPLE VALLEY	MN		06/30/2022		207,940		(42)			(42)		589	589			
P5220619637	ORLANDO	FL		01/31/2023		139,738		(24)			(24)		237	237			
P5220619660	PLAINVIEW	TX		06/22/2022		145,099		(41)			(41)		449	449			
P5220619663	SARASOTA	FL		01/31/2023		563,557		(108)			(108)		1,411	1,411			
P5220619665	BONITA SPRINGS	FL		08/01/2022		487,977		(95)			(95)		1,274	1,274			
P5220619667	GRANDVIEW	TX		01/31/2023		533,010		(139)			(139)		2,897	2,897			
P5220619670	ORANGE	TX		06/27/2022		347,647		(51)			(51)		860	860			
P5220619680	CHAPEL HILL	NC		01/31/2023		372,260		(104)			(104)		699	699			
P5220619710	HEBRON	KY		07/06/2022		201,352		(37)			(37)		501	501			
P5220619714	ORLANDO	FL		06/30/2022		377,146		(72)			(72)		742	742			
P5220619737	NAPLES	FL		07/08/2022		420,048		(116)			(116)		1,740	1,740			
P5220619739	YORBA LINDA	CA		06/15/2022		1,144,157		(299)			(299)		2,721	2,721			
P5220619748	GALENA PARK	TX		07/08/2022		108,703		(22)			(22)		1,271	1,271			
P5220619753	HATFIELD	PA		07/18/2022		255,499		(69)			(69)		611	611			
P5220619773	PLAINFIELD	IL		08/08/2022		206,354		(28)			(28)		199	199			
P5220619820	ELLENWOOD	GA		08/01/2022		199,426		(54)			(54)		362	362			
P5220619829	LOS ANGELES	CA		07/07/2022		345,330							17,339	17,339			
P5220619831	TUCSON	AZ		07/22/2022		769,690		(160)			(160)		1,831	1,831			
P5220619840	MIMS	FL		07/14/2022		592,279		(165)			(165)		1,112	1,112			
P5220619842	MONACA	PA		08/22/2022		149,681							617	617			
P5220619860	KATY	TX		08/17/2022		263,391		(69)			(69)		455	455			
P5220619866	OPELIKA	AL		01/31/2023		200,878		(52)			(52)		338	338			
P5220619878	GREENVILLE	SC		07/11/2022		142,620		(33)			(33)		1,318	1,318			
P5220619908	MEQUON	WI		07/22/2022		534,848		(108)			(108)		895	895			
P5220619928	CHICAGO	IL		08/11/2022									654	654			
P5220619972	SACRAMENTO	CA		06/30/2022		1,109,355		(200)			(200)		1,355	1,355			
P5220619997	CATONSVILLE	MD		06/29/2022		717,426		(178)			(178)		1,147	1,147			

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	2	3					8	9	10	11	12	13					
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P5220620079	EDGEWATER	NJ		08/08/2022		383,499		(107)			(107)		1,323	1,323			
P5220620095	STOCKBRIDGE	GA		07/20/2022		217,120		(59)			(59)		401	401			
P5220620097	CHARLOTTE	NC		01/31/2023		328,147		(69)			(69)		786	786			
P5220620121	SPRINGTOWN	TX		01/31/2023		104,300		(27)			(27)		173	173			
P5220620163	MIAMI	FL		09/13/2022		504,408		(57)			(57)		1,199	1,199			
P5220620189	ASHLAND	VA		07/20/2022		175,063		(63)			(63)		2,493	2,493			
P5220620207	MIAMI	FL		10/07/2022		203,349		(53)			(53)		4,367	4,367			
P5220620211	FORT WASHINGTON	MD		08/01/2022									827	827			
P5220620216	PENSACOLA	FL		06/13/2022		217,490		(41)			(41)		490	490			
P5220620250	GARLAND	TX		07/15/2022		432,550		(116)			(116)		772	772			
P5220620294	NAPLES	FL		01/31/2023		343,451		(68)			(68)		469	469			
P5220620298	RIVERSIDE	CA		07/22/2022		438,003		(120)			(120)		533	533			
P5220620306	ORLANDO	FL		07/27/2022		94,127							66	66			
P5220620322	MCHENRY	IL		08/22/2022		114,907		(42)			(42)		1,388	1,388			
P5220620327	LAVISTA	NE		07/25/2022		245,219		(90)			(90)		611	611			
P5220620332	AVENTURA	FL		08/22/2022		442,597		(112)			(112)		1,119	1,119			
P5220620343	COTTONWOOD	AZ		08/04/2022		613,066		(182)			(182)		1,896	1,896			
P5220620355	SAN DIEGO	CA		01/31/2023		204,925		(534)			(534)		68,754	68,754			
P5220620385	ORLANDO	FL		07/27/2022		333,659		(96)			(96)		468	468			
P5220620395	SANGER	TX		01/31/2023		378,797		(81)			(81)		588	588			
P5220620401	RIVERSIDE	CA		06/24/2022		657,430		(152)			(152)		1,732	1,732			
P5220620404	PAHRUMP	NV		01/31/2023		239,819		(68)			(68)		462	462			
P5220620425	NORTH LAS VEGAS	NV		07/27/2022		328,534		(87)			(87)		572	572			
P5220620431	ALISO VIEJO	CA		07/01/2022		1,083,951		(278)			(278)		1,798	1,798			
P5220620445	TOLEDO	OH		06/22/2022		126,587		(21)			(21)		136	136			
P5220620474	APTOS	CA		06/06/2022		1,903,440		(447)			(447)		5,092	5,092			
P5220620497	SEVIERVILLE	TN		07/29/2022		550,659		(148)			(148)		983	983			
P5220620498	COLUMBUS	OH		08/04/2022		406,986		(43)			(43)		1,428	1,428			
P5220620511	KNOXVILLE	TN		07/18/2022		243,745		(69)			(69)		469	469			
P5220620527	PUNTA GORDA	FL		09/12/2022		523,535		(982)			(982)		7,680	7,680			
P5220620529	UNIVERSITY HEIGHTS	OH		08/17/2022		554,419		(143)			(143)		934	934			
P5220620544	HULL	MA		07/29/2022		682,005		(134)			(134)		1,547	1,547			
P5220720552	KEY BISCAYNE	FL		08/10/2022		2,023,177		(452)			(452)		4,209	4,209			
P5220720554	PHOENIX	AZ		08/16/2022		533,210		(134)			(134)		1,024	1,024			
P5220720559	BURNSVILLE	NC		07/21/2022		277,528		(71)			(71)		594	594			
P5220720564	LEANDER	TX		01/31/2023		1,230,815		(316)			(316)		1,356	1,356			
P5220720568	CHICAGO	IL		08/02/2022		163,831		(45)			(45)		299	299			
P5220720573	KATY	TX		07/22/2022		149,027							540	540			
P5220720577	SAN DIEGO	CA		07/25/2022		348,952		(70)			(70)		791	791			
P5220720602	DORCHESTER CENTER	MA		08/05/2022		668,020		(133)			(133)		1,405	1,405			
P5220720608	MARVIN	NC		07/26/2022		1,079,125		(103)			(103)		1	1			
P5220720614	CLARENDON HILLS	IL		08/03/2022		428,714		(90)			(90)		478	478			
P5220720628	LAS VEGAS	NV		07/20/2022		1,994,650		(518)			(518)		1,121	1,121			
P5220720634	ORMOND BEACH	FL		08/04/2022		221,093		(45)			(45)		485	485			
P5220720660	JOHNSTON	RI		01/31/2023		394,101		(83)			(83)		849	849			
P5220720664	ATLANTA	GA		08/01/2022		153,482		(39)			(39)		551	551			
P5220720665	PAWTUCKET	RI		01/31/2023		330,489		(75)			(75)		846	846			
P5220720666	SILVER SPRING	MD		07/29/2022		1,410,198		(367)			(367)		2,939	2,939			
P5220720667	MIRAMAR BEACH	FL		06/24/2022		1,539,334		(349)			(349)		3,937	3,937			
P5220720669	DAPHNE	AL		07/15/2022		228,078		(39)			(39)		384	384			
P5220720671	PROVIDENCE	RI		06/24/2022		283,898		(69)			(69)		784	784			

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	2	3					8	9	10	11	12	13					
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P5220720686	COVINGTON	KY		07/13/2022		284,684		(78)			(78)		346	346			
P5220720692	DOTHAN	AL		07/29/2022		204,378		(70)			(70)		3,949	3,949			
P5220720700	NAPLES	FL		08/04/2022		392,424		(70)			(70)		705	705			
P5220720705	PANAMA CITY BEACH	FL		08/05/2022		435,411		(99)			(99)		721	721			
P5220720707	CAMPBELL	CA		08/05/2022		1,477,330		(380)			(380)		2,782	2,782			
P5220720710	BURLEY	ID		07/20/2022		219,501		(31)			(31)		554	554			
P5220720724	ORINDA	CA		07/25/2022		933,092		(115)			(115)		2,301	2,301			
P5220720734	BAKERSFIELD	CA		08/03/2022		217,176		(59)			(59)		524	524			
P5220720735	EL PASO	TX		08/29/2022		125,613		1			1		263	263			
P5220720757	TURNER	ME		01/31/2023									217	217			
P5220720764	CANTON	TX		08/12/2022		287,447		(72)			(72)		552	552			
P5220720796	SAINT CLAIR SHORES	MI		07/29/2022		197,121		(52)			(52)		345	345			
P5220720801	ARLINGTON	TX		07/25/2022		278,445		(11)			(11)		705	705			
P5220720807	DENVER	CO		08/03/2022		695,118		(194)			(194)		1,444	1,444			
P5220720824	BALTIMORE	MD		06/30/2022		730,494		(152)			(152)		1,591	1,591			
P5220720851	BEN LOMOND	CA		08/02/2022		1,064,302		(300)			(300)		2,033	2,033			
P5220720853	SEBASTIAN	FL		07/29/2022		328,741		(94)			(94)		930	930			
P5220720890	CLARKSTON	MI		08/17/2022		433,126		(114)			(114)		748	748			
P5220720912	CONVERSE	TX		09/22/2022		148,223		(25)			(25)		251	251			
P5220720921	FORT WORTH	TX		08/22/2022		209,282		(50)			(50)		512	512			
P5220720947	SEVIERVILLE	TN		09/01/2022		470,151		(38)			(38)		649	649			
P5220720961	ATHENS	TX		08/09/2022		489,324		(40)			(40)		1,265	1,265			
P5220720965	CORTLAND	IL		06/07/2022		208,465		(21)			(21)		544	544			
P5220720986	BELTON	TX		08/19/2022		331,334		(72)			(72)		577	577			
P5220720994	GRAHAM	TX		08/02/2022		127,916		(33)			(33)		274	274			
P5220720996	GRAHAM	TX		07/29/2022		129,936		(33)			(33)		278	278			
P5220721000	GRAHAM	TX		08/02/2022		120,854		(18)			(18)		220	220			
P5220721030	AURORA	CO		08/19/2022		403,969		(97)			(97)		666	666			
P5220721053	OTTSVILLE	PA		08/25/2022		607,236		(138)			(138)		1,012	1,012			
P5220721054	WASHINGTON	DC		08/01/2022		235,497		(58)			(58)		1,324	1,324			
P5220721066	GUYTON	GA		08/22/2022		283,705		(73)			(73)		640	640			
P5220721074	ONTARIO	CA		07/29/2022		545,991		(2,118)			(2,118)		1,411	1,411			
P5220721076	WOODLAND PARK	NJ		09/23/2022		362,689		(72)			(72)		697	697			
P5220721086	BELLEVILLE	NJ		08/22/2022		329,594		(42)			(42)		610	610			
P5220721095	TAMPA	FL		08/18/2022		462,483		(88)			(88)		945	945			
P5220721096	LOS ANGELES	CA		08/26/2022		1,437,337		(326)			(326)		2,376	2,376			
P5220721104	PHOENIX	AZ		07/25/2022		203,359		(40)			(40)		421	421			
P5220721106	PHOENIX	AZ		07/25/2022		176,190		(32)			(32)		330	330			
P5220721116	HAMDEN	CT		07/14/2022		335,930		(87)			(87)		701	701			
P5220721119	COSTA MESA	CA		08/17/2022		2,440,099		(604)			(604)		7,296	7,296			
P5220721147	SCIENCE HILL	KY		08/04/2022		90,000		(17)			(17)		170	170			
P5220721152	ORLANDO	FL		08/17/2022		253,486		(52)			(52)		369	369			
P5220721156	MOUNTAIN VIEW	CA		08/15/2022		662,380		(99)			(99)		1,577	1,577			
P5220721163	LAS VEGAS	NV		08/05/2022		281,257		(42)			(42)		451	451			
P5220721175	LAFAYETTE	LA		08/10/2022		192,739		(48)			(48)		370	370			
P5220721182	REUNION	FL		08/29/2022		840,949		(241)			(241)		1,965	1,965			
P5220721188	PHILADELPHIA	PA		10/04/2022		167,498		(19)			(19)		315	315			
P5220721212	ANAHEIM	CA		09/28/2022		591,275		56			56		1,066	1,066			
P5220721217	EAGLE	CO		08/29/2022		1,235,256		(378)			(378)		4,251	4,251			
P5220721229	MARS	PA		09/19/2022		618,617		(182)			(182)		1,264	1,264			
P5220721244	ROSEDALE	MD		08/12/2022		378,479		(100)			(100)		783	783			

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220721255	BALTIMORE	MD		09/08/2022		172,192		(27)			(27)		536	536			
P5220721258	PORTSMOUTH	VA		08/16/2022		163,540		(43)			(43)		338	338			
P5220721274	CHARLOTTE	NC		08/26/2022		174,872		(36)			(36)		589	589			
P5220721278	CHICAGO	IL		08/27/2022		1,155,025		(234)			(234)		1,917	1,917			
P5220721281	TRUTH	NM		08/09/2022		148,714		(37)			(37)		278	278			
P5220721289	FORT LAUDERDALE	FL		08/29/2022		987,620		(100)			(100)		3,014	3,014			
P5220721305	FORT WORTH	TX		07/29/2022		217,019		(23)			(23)		959	959			
P5220721310	WEST PALM BEACH	FL		07/27/2022		1,821,840		(318)			(318)		603	603			
P5220721319	CLEVELAND	OH		09/09/2022		367,461		(78)			(78)		1,840	1,840			
P5220721322	ARLINGTON	TX		08/02/2022		210,066		(55)			(55)		425	425			
P5220721346	SWANSBORO	NC		09/28/2022									444	444			
P5220721363	FONTANA	CA		08/22/2022		507,400		(102)			(102)		1,558	1,558			
P5220721369	WINDER	GA		08/09/2022		215,994		(49)			(49)		357	357			
P5220721380	LELAND	NC		06/17/2022		347,915		19			19		1,259	1,259			
P5220721390	ANNA	TX		07/28/2022		606,201		(145)			(145)		1,630	1,630			
P5220721399	FREDERICKSBURG	TX		05/02/2022		453,177		(29)			(29)		1,189	1,189			
P5220721401	BOSTON	MA		08/08/2022		1,315,697		(248)			(248)		2,550	2,550			
P5220721410	VICTORVILLE	CA		07/26/2022		208,869		15			15		545	545			
P5220721425	BALTIMORE	MD		08/24/2022		168,750		(39)			(39)		316	316			
P5220721428	LONG BEACH TOWNSHIP	NJ		09/14/2022		675,410		(183)			(183)		1,457	1,457			
P5220721432	FRANKTOWN	CO		06/14/2022		679,843		(127)			(127)		1,014	1,014			
P5220721456	COLORADO SPRINGS	CO		09/02/2022		477,422		(17)			(17)		940	940			
P5220721459	SEVIERVILLE	TN		09/16/2022		401,680		(38)			(38)		248	248			
P5220721462	PANAMA CITY	FL		08/24/2022		290,575		(76)			(76)		588	588			
P5220721470	KINGSPORT	TN		09/12/2022		319,604		(74)			(74)		737	737			
P5220721474	TEMPLE	TX		08/13/2022		350,513		(80)			(80)		887	887			
P5220721475	GOLD CANYON	AZ		08/20/2022		684,521		(181)			(181)		3,281	3,281			
P5220721488	COLUMBUS	GA		09/07/2022		203,851		(1)			(1)		507	507			
P5220721489	GASTONIA	NC		08/25/2022		83,445		(78)			(78)		696	696			
P5220721504	ESTERO	FL		07/07/2022		704,941		(31)			(31)		1,900	1,900			
P5220721511	HANFORD	CA		09/02/2022		212,518		(17)			(17)		395	395			
P5220721519	ATLANTA	GA		08/24/2022		1,012,924		(308)			(308)		2,606	2,606			
P5220721535	COLUMBIA	MD		08/18/2022		190,134		(39)			(39)		316	316			
P5220721550	OCEAN	NJ		08/24/2022		486,424		(90)			(90)		1,541	1,541			
P5220721555	ROSHARON	TX		08/31/2022		256,706		(17)			(17)		470	470			
P5220721559	ATHENS	TX		09/12/2022		479,713		(51)			(51)		1,008	1,008			
P5220721566	CHICAGO	IL		09/09/2022		285,470		(382)			(382)		480	480			
P5220721568	WALLIS	TX		11/01/2022		806,902		(97)			(97)		1,327	1,327			
P5220821582	HOUSTON	TX		09/16/2022		794,887		(203)			(203)		4,594	4,594			
P5220821591	HUMBLE	TX		10/12/2022		104,100		(9)			(9)		225	225			
P5220821603	SARASOTA	FL		08/15/2022		663,811		(164)			(164)		1,243	1,243			
P5220821605	AUBURN	WA		08/19/2022		580,282		(131)			(131)		959	959			
P5220821621	LIBERTY	UT		09/08/2022		232,293							827	827			
P5220821622	LAS VEGAS	NV		08/15/2022									600	600			
P5220821640	BROKEN BOW	OK		06/10/2022		1,238,585		(30)			(30)		3,057	3,057			
P5220821662	LEBANON	NJ		08/29/2022		853,373		(237)			(237)		1,900	1,900			
P5220821669	ROSENBERG	TX		10/05/2022		335,996		29			29		3,380	3,380			
P5220821671	MIAMI	FL		09/16/2022		418,026		(19)			(19)		1,105	1,105			
P5220821678	LAS VEGAS	NV		08/25/2022		210,739		(53)			(53)		405	405			
P5220821682	LAKEWAY	TX		08/18/2022		941,124		(241)			(241)		9,132	9,132			
P5220821699	FAYETTEVILLE	AR		09/14/2022		542,271		(131)			(131)		982	982			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220821716	TUSCALOOSA	AL		08/24/2022		172,815		(31)			(31)		390	390			
P5220821718	MEDINA	OH		08/30/2022		1,168,534		(269)			(269)		1,304	1,304			
P5220821721	BASS LAKE	CA		08/18/2022		305,858		(68)			(68)		550	550			
P5220821728	CHICAGO	IL		09/01/2022		336,442		(6)			(6)		592	592			
P5220821734	TIFFIN	IA		09/09/2022		141,392		(33)			(33)		411	411			
P5220821749	CHICAGO	IL		09/02/2022		2,248,140		(527)			(527)		4,875	4,875			
P5220821753	ATLANTA	GA		08/26/2022		514,087		(127)			(127)		962	962			
P5220821754	JACKSONVILLE	FL		07/18/2022		237,657		(33)			(33)		601	601			
P5220821755	LOMPOC	CA		09/01/2022		364,522		(60)			(60)		906	906			
P5220821759	RICHBURG	SC		09/06/2022		186,519		(49)			(49)		383	383			
P5220821776	NEEDLES	CA		08/11/2022		109,061		(25)			(25)		180	180			
P5220821796	ST LOUIS	MO		09/20/2022		194,612		(49)			(49)		644	644			
P5220821806	MARIETTA	GA		08/16/2022		779,134		(176)			(176)		1,288	1,288			
P5220821813	ANNA	TX		09/01/2022		307,754		(32)			(32)		715	715			
P5220821815	CHICAGO	IL		09/08/2022		184,262		(28)			(28)		453	453			
P5220821822	COLDWATER	MS		08/25/2022		415,491		(94)			(94)		687	687			
P5220821836	ZEPHYRHILLS	FL		09/16/2022		175,731		(39)			(39)		354	354			
P5220821839	LEHIGH ACRES	FL		10/18/2022				(29)			(29)		286	286			
P5220821841	DUNWOODY	GA		09/10/2022		544,115		(141)			(141)		4,280	4,280			
P5220821843	WESLACO	TX		07/18/2022		310,734		(81)			(81)		681	681			
P5220821846	EUREKA	CA		09/03/2022		246,497		(73)			(73)		602	602			
P5220821848	DURANT	OK		09/29/2022		101,115		(9)			(9)		173	173			
P5220821855	SAN ANTONIO	TX		08/19/2022		203,810		(9)			(9)		542	542			
P5220821858	SCHERTZ	TX		08/19/2022		184,033		(8)			(8)		490	490			
P5220821868	CARROLLTON	TX		10/17/2022		346,168		(57)			(57)		823	823			
P5220821895	MINNEAPOLIS	MN		09/30/2022		331,611		(89)			(89)		5,024	5,024			
P5220821940	DAVIE	FL		08/31/2022		1,641,318		(72)			(72)		4,288	4,288			
P5220821955	NEW ORLEANS	LA		09/13/2022		216,783		(45)			(45)		515	515			
P5220821961	RIVIERA BEACH	FL		09/13/2022		174,602		(39)			(39)		192	192			
P5220821964	DISCOVERY BAY	CA		09/06/2022		364,343		51			51		942	942			
P5220821970	OVIEDO	FL		09/07/2022		433,095		(73)			(73)		717	717			
P5220821988	PLANT CITY	FL		08/25/2022		335,499		(77)			(77)		568	568			
P5220822011	WASHINGTON	DC		08/17/2022		970,188		(235)			(235)		2,087	2,087			
P5220822015	COLTS NECK	NJ		09/09/2022		1,320,868		(172)			(172)		5,620	5,620			
P5220822031	MONTEBELLO	CA		08/05/2022		229,141		(35)			(35)		376	376			
P5220822043	LIVERMORE	CO		09/13/2022		274,186		(67)			(67)		512	512			
P5220822044	DAYTONA BEACH	FL		10/12/2022		504,972		(123)			(123)		1,894	1,894			
P5220822067	HOMESTEAD	FL		09/08/2022		192,889		(48)			(48)		367	367			
P5220822068	HOMESTEAD	FL		09/15/2022		192,544		(47)			(47)		367	367			
P5220822076	MARIETTA	GA		09/01/2022		527,683		(119)			(119)		1,159	1,159			
P5220822078	SAINT CLOUD	FL		09/02/2022		264,949		(9)			(9)		238	238			
P5220822085	HASLET	TX		08/26/2022		467,320		(119)			(119)		920	920			
P5220822094	BROKEN BOW	OK		09/12/2022		1,706,137		(448)			(448)		4,205	4,205			
P5220822117	CAPE CORAL	FL		09/13/2022		419,650		(90)			(90)		1,566	1,566			
P5220822121	SARASOTA	FL		08/31/2022		224,440		1			1		615	615			
P5220822126	LARGO	FL		09/23/2022		151,666		(14)			(14)		381	381			
P5220822146	BEAVERTON	OR		09/26/2022		861,301		(194)			(194)		1,430	1,430			
P5220822150	FOLEY	AL		09/06/2022		168,521		(22)			(22)		443	443			
P5220822164	BIRMINGHAM	AL		09/01/2022		138,462		(33)			(33)		282	282			
P5220822165	PHOENIX	AZ		08/24/2022		728,580		(207)			(207)		1,541	1,541			
P5220822167	HOMER GLEN	IL		09/27/2022		506,272		(127)			(127)		892	892			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220822174	CHICAGO	IL		07/27/2022		270,742		(63)			(63)		585	585			
P5220822178	FRISCO	TX		09/09/2022		1,392,618		(324)			(324)		2,398	2,398			
P5220822182	LEEDS	AL		09/30/2022		121,319		(30)			(30)		276	276			
P5220822200	ANGLETON	TX		09/15/2022		506,920		(122)			(122)		1,573	1,573			
P5220822202	REX	GA		09/09/2022		166,026		(46)			(46)		307	307			
P5220822206	MILWAUKEE	WI		09/20/2022		138,218		(33)			(33)		250	250			
P5220822252	PITTSBURGH	PA		08/31/2022		112,686		(26)			(26)		186	186			
P5220822261	UNIVERSITY PLACE	WA		08/29/2022		1,063,592		(249)			(249)		1,846	1,846			
P5220822262	JONESBORO	AR		09/13/2022		112,231		(28)			(28)		291	291			
P5220822263	MARIETTA	GA		09/08/2022		311,639		(71)			(71)		729	729			
P5220822265	PORTSMOUTH	VA		10/19/2022		235,091		(52)			(52)		317	317			
P5220822278	SOUTH PADRE ISLAND	TX		09/15/2022		1,083,411		(252)			(252)		1,866	1,866			
P5220822295	OCOEE	FL		09/14/2022		457,275		(105)			(105)		768	768			
P5220822312	LAHAINA	HI		09/21/2022		307,417		(17)			(17)		1,033	1,033			
P5220822319	GREENFIELD	MA		09/19/2022		202,899		(48)			(48)		341	341			
P5220822320	MACOMB	MI		09/26/2022		694,091		(136)			(136)		1,828	1,828			
P5220822340	MIAMI	FL		10/17/2022		564,212		(177)			(177)		11,160	11,160			
P5220822346	RANGELEY	ME		09/09/2022		185,058		(43)			(43)		(495)	(495)			
P5220822348	LAKE CHARLES	LA		10/28/2022		286,861		(78)			(78)		555	555			
P5220822351	CLEVELAND	TN		09/26/2022				(13)			(13)		569	569			
P5220822365	HASLET	TX		10/19/2022		543,421		(117)			(117)		1,174	1,174			
P5220822372	ENCINO	CA		09/08/2022		272,940		(53)			(53)		645	645			
P5220822380	PANAMA CITY	FL		10/06/2022		1,139,656		(136)			(136)		2,494	2,494			
P5220822384	PAGOSA SPRINGS	CO		08/29/2022		291,411		(39)			(39)		3,674	3,674			
P5220822391	GRANBURY	TX		10/10/2022		386,777		21			21		827	827			
P5220822400	LINCOLN	NE		10/07/2022		163,218		(42)			(42)		371	371			
P5220822403	SPOTSYLVANIA	VA		08/31/2022		288,244		(66)			(66)		686	686			
P5220822466	QUEEN CREEK	AZ		09/08/2022		402,196		(94)			(94)		693	693			
P5220822483	TAMPA	FL		09/16/2022		364,029		(83)			(83)		611	611			
P5220822504	HOPKINS	SC		09/09/2022		204,535		(46)			(46)		226	226			
P5220822512	PALM SPRINGS	CA		09/03/2022		614,161		(108)			(108)		1,447	1,447			
P5220822515	STAR	ID		09/13/2022		394,863		(105)			(105)		2,397	2,397			
P5220822519	LAKE JACKSON	TX		09/23/2022		337,399		(85)			(85)		551	551			
P5220822520	RICKREALL	OR		10/03/2022		888,026		(66)			(66)		2,232	2,232			
P5220822533	LEXINGTON	KY		10/31/2022		155,117		(35)			(35)		322	322			
P5220822544	HAYDEN	ID		09/23/2022									422	422			
P5220822547	ATLANTA	GA		10/04/2022		313,447		(81)			(81)		357	357			
P5220822573	KATY	TX		09/29/2022		185,388		(13)			(13)		309	309			
P5220822579	POWELL	TN		10/17/2022		310,835		(81)			(81)		529	529			
P5220822586	DOUGLASVILLE	GA		09/30/2022		578,983		(48)			(48)		5,021	5,021			
P5220822599	EDGEWATER	FL		10/24/2022		230,025		(9)			(9)		751	751			
P5220822616	QUEEN CREEK	AZ		09/23/2022		901,403		(171)			(171)		14,210	14,210			
P5220822618	ANTIOCH	CA		09/02/2022		537,573		(28)			(28)		1,386	1,386			
P5220822619	SEWARD	NE		10/04/2022		259,756		(66)			(66)		533	533			
P5220822622	SHELTON	CT		10/07/2022		278,963		(79)			(79)		360	360			
P5220822626	HOUSTON	TX		10/07/2022		171,630		(23)			(23)		442	442			
P5220822628	ORANGE BEACH	AL		09/16/2022		2,068,657		(157)			(157)		7,443	7,443			
P5220822657	GLENDALE	AZ		09/07/2022		502,078		(113)			(113)		823	823			
P5220822683	MOUNT PLEASANT	SC		09/29/2022		1,372,489		(331)			(331)		2,085	2,085			
P5220822749	SUGARLOAF	CA		09/22/2022		172,184		(39)			(39)		403	403			
P5220922756	GREENSBORO	NC		09/30/2022		1,432,483		(363)			(363)		2,340	2,340			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220922771	SANTA ROSA BEACH	FL		10/14/2022		526,287		(112)			(112)		1,027	1,027			
P5220922785	WEST PALM BEACH	FL		09/27/2022		134,913		(35)			(35)		284	284			
P5220922804	WALKERTON	IN		10/21/2022		122,295		(26)			(26)		153	153			
P5220922813	SCOTTSDALE	AZ		08/25/2022		463,799		(39)			(39)		7,586	7,586			
P5220922828	HOLLISTER	CA		08/23/2022		341,667		(78)			(78)		785	785			
P5220922835	DAVENPORT	FL		09/15/2022		289,797		(32)			(32)		746	746			
P5220922838	BROKEN BOW	OK		08/26/2022		414,180		(6)			(6)		1,140	1,140			
P5220922843	CLERMONT	FL		08/25/2022		331,132		8			8		910	910			
P5220922846	CLERMONT	FL		08/25/2022		331,846		8			8		912	912			
P5220922851	FAR ROCKAWAY	NY		09/12/2022		490,483		(26)			(26)		1,264	1,264			
P5220922874	NAPLES	FL		10/14/2022		586,708		(43)			(43)		1,959	1,959			
P5220922906	COSTA MESA	CA		09/20/2022		579,235		(82)			(82)		257,856	257,856			
P5220922933	EAGLE	ID		10/03/2022		1,552,254		(373)			(373)		4,580	4,580			
P5220922938	SPLENDORA	TX		10/06/2022		543,297		(157)			(157)		1,391	1,391			
P5220922952	CANTON	GA		10/15/2022		206,423		(48)			(48)		479	479			
P5220922967	TUCSON	AZ		09/22/2022		517,034		(125)			(125)		1,157	1,157			
P5220922970	OKLAHOMA CITY	OK		10/12/2022		134,878		(32)			(32)		198	198			
P5220922974	DUNEDIN	FL		10/03/2022				(6)			(6)		191	191			
P5220922997	DOUGLASVILLE	GA		09/14/2022		388,455		(97)			(97)		1,948	1,948			
P5220923004	ARGYLE	TX		10/31/2022		498,577		(69)			(69)		746	746			
P5220923025	ROY	UT		10/03/2022		766,379		(196)			(196)		1,271	1,271			
P5220923032	BRIGHTON	CO		10/07/2022		650,147		72			72		1,084	1,084			
P5220923044	BRENTWOOD	CA		09/14/2022		547,135		(41)			(41)		1,406	1,406			
P5220923048	ORLANDO	FL		09/27/2022		475,075		(135)			(135)		924	924			
P5220923054	MARCO ISLAND	FL		11/17/2022		305,548		(41)			(41)		486	486			
P5220923083	BAKERSFIELD	CA		09/01/2022		535,373		(151)			(151)		1,096	1,096			
P5220923085	RICHMOND HILL	NY		09/06/2022		469,233		(35)			(35)		1,565	1,565			
P5220923103	MONTEREY PARK	CA		09/29/2022		393,549		(30)			(30)		3,125	3,125			
P5220923134	QUAKERTOWN	PA		11/29/2022				(38)			(38)		616	616			
P5220923136	PANAMA CITY	FL		09/19/2022		201,632		(49)			(49)		599	599			
P5220923141	WATERBURY	CT		10/14/2022		242,212		(64)			(64)		434	434			
P5220923170	SUN CITY WEST	AZ		10/07/2022		403,172		(30)			(30)		1,007	1,007			
P5220923181	WEATHERFORD	TX		09/20/2022		1,534,468		(253)			(253)		3,445	3,445			
P5220923193	TURLOCK	CA		08/30/2022		333,511		(78)			(78)		766	766			
P5220923195	CROYDON	PA		08/22/2022		328,504		(95)			(95)		695	695			
P5220923199	ATLANTA	GA		08/19/2022		196,018		(13)			(13)		6,297	6,297			
P5220923203	HOUSTON	TX		08/31/2022		198,681		(48)			(48)		868	868			
P5220923209	STAFFORD SPRINGS	CT		09/02/2022		243,323		(20)			(20)		656	656			
P5220923211	CHULA VISTA	CA		08/31/2022		160,564		(56)			(56)		2,108	2,108			
P5220923214	BOULDER	CO		08/20/2022		108,438		(33)			(33)		229	229			
P5220923216	REUNION	FL		08/29/2022		158,937		(38)			(38)		375	375			
P5220923221	HILTON HEAD ISLAND	SC		08/19/2022		369,966		(107)			(107)		930	930			
P5220923225	SEMINOLE	FL		08/31/2022		134,959		(29)			(29)		281	281			
P5220923229	CHARLOTTE	NC		08/31/2022		257,548		(19)			(19)		576	576			
P5220923235	MORGANTON	GA		08/31/2022		505,614		(50)			(50)		1,744	1,744			
P5220923237	KISSIMMEE	FL		08/30/2022		263,618		(17)			(17)		717	717			
P5220923239	PORTLAND	OR		09/02/2022		268,696		(61)			(61)		598	598			
P5220923261	GULF SHORES	AL		09/02/2022		550,087		(139)			(139)		1,282	1,282			
P5220923314	WESLEY CHAPEL	FL		11/03/2022		821,946		(176)			(176)		394	394			
P5220923322	EAGLE	ID		10/25/2022		730,431		(184)			(184)		392	392			
P5220923330	WELLINGTON	FL		10/25/2022		561,561		(142)			(142)		935	935			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220923353	LITTLE ROCK	AR		09/30/2022		87,716		(23)			(23)		147	147			
P5220923362	ORLANDO	FL		09/19/2022		164,468		(42)			(42)		275	275			
P5220923377	DESOTO	TX		10/15/2022		182,844		(48)			(48)		311	311			
P5220923401	BROOKLYN	NY		10/28/2022		942,747		(221)			(221)		2,303	2,303			
P5220923403	LOUISVILLE	KY		10/27/2022		113,902		(8)			(8)		176	176			
P5220923413	REDONDO BEACH	CA		10/17/2022		684,076		(48)			(48)		1,751	1,751			
P5220923417	FONTANA	CA		10/06/2022		548,272		(213)			(213)		3,195	3,195			
P5220923422	GWYNN OAK	MD		10/24/2022		245,680		(52)			(52)		360	360			
P5220923430	MIAMI	FL		10/07/2022		611,739		(66)			(66)		1,552	1,552			
P5220923432	LOS ANGELES	CA		09/20/2022		357,272		(29)			(29)		569	569			
P5220923468	BRONX	NY		09/29/2022		698,550		(53)			(53)		595	595			
P5220923470	BRONX	NY		09/29/2022		812,326		(61)			(61)		692	692			
P5220923474	PHILADELPHIA	PA		10/31/2022		202,487		(16)			(16)		304	304			
P5220923518	LIVE OAK	TX		10/14/2022		229,021		(230)			(230)		469	469			
P5220923519	NEWTON	NJ		10/26/2022		278,986		(54)			(54)		7,889	7,889			
P5220923535	EL PASO	TX		10/03/2022		529,259		(128)			(128)		813	813			
P5220923542	LA VERGNE	TN		10/25/2022		263,179		(59)			(59)		439	439			
P5220923546	ST PETE BEACH	FL		10/24/2022		242,204		(61)			(61)		392	392			
P5220923549	STOCKTON	CA		08/25/2022		682,588		(159)			(159)		1,529	1,529			
P5220923550	LORAIN	OH		10/12/2022		117,012		(24)			(24)		112	112			
P5220923563	CHANDLER	AZ		10/19/2022		255,692		(70)			(70)		470	470			
P5220923568	BARRINGTON	IL		10/11/2022		416,546		(34)			(34)		712	712			
P5220923571	STOCKTON	CA		10/14/2022		326,142		(83)			(83)		720	720			
P5220923588	HARRINGTON	DE		11/07/2022		268,560		(61)			(61)		590	590			
P5220923590	MIAMI	FL		09/19/2022		659,860		(40)			(40)		1,699	1,699			
P5220923597	ALBUQUERQUE	NM		09/13/2022		215,023		(13)			(13)		541	541			
P5220923599	RIO RANCHO	NM		09/15/2022		212,505		(13)			(13)		534	534			
P5220923601	BIXBY	OK		09/14/2022		1,083,173		(64)			(64)		2,723	2,723			
P5220923603	NAPLES	FL		09/06/2022		397,891		(94)			(94)		930	930			
P5220923605	HOUSTON	TX		09/16/2022		703,418		(168)			(168)		1,684	1,684			
P5220923607	POWAY	CA		08/27/2022		831,728		(51)			(51)		4,154	4,154			
P5220923619	QUEEN CREEK	AZ		10/17/2022		722,114		(54)			(54)		1,844	1,844			
P5220923631	PORT ST LUCIE	FL		09/30/2022		487,045		(117)			(117)		976	976			
P5220923634	LOGANVILLE	GA		08/05/2022		1,272,230		(309)			(309)		1,951	1,951			
P5220923656	WILMINGTON	DE		11/22/2022				(14)			(14)		158	158			
P5220923661	GILBERT	AZ		10/19/2022		612,545		(144)			(144)		1,131	1,131			
P5220923666	BETHANY	CT		10/22/2022		639,638		(161)			(161)		1,036	1,036			
P5220923685	FORT MYERS	FL		01/09/2023				(84)			(84)		845	845			
P5220923696	MIAMI BEACH	FL		10/27/2022		287,538		(66)			(66)		492	492			
P5220923704	FORT THOMAS	KY		10/07/2022		165,843		(46)			(46)		329	329			
P5220923710	WATERBURY	CT		10/05/2022		132,065		(34)			(34)		299	299			
P5220923714	LAKEWOOD	WA		10/29/2022		545,333		(9)			(9)		920	920			
P5220923742	RIVERSIDE	CA		10/25/2022		232,649		(59)			(59)		515	515			
P5220923767	FREEHOLD	NJ		10/24/2022		258,023		(62)			(62)		614	614			
P5220923770	WEBSTER CITY	IA		10/31/2022		312,551		(69)			(69)		421	421			
P5220923780	TRENTON	MI		10/14/2022		266,433		(65)			(65)		412	412			
P5220923816	CALHOUN	GA		10/31/2022		136,560		(37)			(37)		245	245			
P5220923817	HENRICO	VA		10/20/2022		164,954		(21)			(21)		379	379			
P5220923830	CLEVELAND	TN		10/28/2022		241,475		12			12		504	504			
P5220923832	NASHVILLE	TN		09/30/2022		553,581		(73)			(73)		808	808			
P5220923868	KATY	TX		11/08/2022		267,808		(391)			(391)		52,532	52,532			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220923959	CAPE CORAL	FL		10/26/2022		292,287		(48)			(48)		399	399			
P5220923972	CORAL SPRINGS	FL		09/13/2022		586,684		92			92		1,450	1,450			
P5220923996	MIAMI	FL		10/17/2022		696,549							1,412	1,412			
P5220924043	JERSEY CITY	NJ		11/14/2022		1,429,508		(261)			(261)		2,383	2,383			
P5220924050	MADISON	MS		10/21/2022		270,091		(64)			(64)		449	449			
P5220924051	DALLAS	GA		10/24/2022		297,141		(67)			(67)		412	412			
P5221024122	WOODBRIDGE	VA		10/21/2022		366,336		(11)			(11)		618	618			
P5221024140	DIBERVILLE	MS		11/16/2022		195,633		(22)			(22)		1,378	1,378			
P5221024150	ARIZONA CITY	AZ		09/01/2022		194,652		(33)			(33)		342	342			
P5221024151	DALLAS	TX		11/16/2022		1,297,922		(314)			(314)		2,441	2,441			
P5221024157	KALAMA	WA		06/20/2022		289,264		492			492		2,216	2,216			
P5221024164	WEATHERFORD	TX		11/14/2022				(33)			(33)		264	264			
P5221024166	HIALEAH	FL		07/06/2022		707,280		68			68		1,080	1,080			
P5221024172	HOUSTON	TX		11/01/2022		156,736		(49)			(49)		699	699			
P5221024218	ORANGE BEACH	AL		11/10/2022				(227)			(227)		1,977	1,977			
P5221024231	HERRIMAN	UT		10/27/2022		1,007,436							2,157	2,157			
P5221024232	LA PLACE	LA		10/31/2022		171,996		(25)			(25)		255	255			
P5221024239	WINNETKA	IL		10/27/2022		1,567,359		(427)			(427)		2,856	2,856			
P5221024244	PHOENIX	AZ		10/25/2022		1,546,469		(321)			(321)		3,107	3,107			
P5221024250	FULSHEAR	TX		12/08/2022				(64)			(64)		1,205	1,205			
P5221024255	HOUSTON	TX		11/14/2022		359,170		(81)			(81)		660	660			
P5221024267	BROOKFIELD	CT		11/09/2022		415,048		(46)			(46)		496	496			
P5221024270	AMELIA COURT HOUSE	VA		11/04/2022		256,655		(65)			(65)		2,611	2,611			
P5221024276	JACKSONVILLE	FL		11/07/2022		228,067		(48)			(48)		488	488			
P5221024282	MIAMI	FL		10/24/2022		433,432		(109)			(109)		804	804			
P5221024285	LAS VEGAS	NV		09/29/2022		313,353		(56)			(56)		688	688			
P5221024287	SANTA MARIA	CA		09/30/2022		663,799		(100)			(100)		1,457	1,457			
P5221024298	ALSTEAD	NH		11/17/2022		245,077		(48)			(48)		338	338			
P5221024334	PORT HUENEME	CA		10/14/2022		415,188		(52)			(52)		2,464	2,464			
P5221024350	TIMONIUM	MD		10/17/2022		692,490		(47)			(47)		1,457	1,457			
P5221024352	OXNARD	CA		10/14/2022		404,828		(48)			(48)		2,689	2,689			
P5221024357	DURANT	OK		11/09/2022		187,638		(40)			(40)		415	415			
P5221024362	KATY	TX		11/04/2022		365,793		(76)			(76)		695	695			
P5221024371	COCHRANVILLE	PA		10/31/2022		364,953		(108)			(108)		742	742			
P5221024398	LITTLETON	CO		11/10/2022		682,588		(104)			(104)		1,553	1,553			
P5221024423	MANISTEE	MI		10/25/2022		101,500		(26)			(26)		194	194			
P5221024427	MONTGOMERY	AL		11/10/2022		220,473		(20)			(20)		680	680			
P5221024470	SPRINGDALE	AR		11/08/2022		577,141		(110)			(110)		1,093	1,093			
P5221024525	OAKWOOD	GA		11/03/2022		442,284		(56)			(56)		875	875			
P5221024527	OAKWOOD	GA		11/03/2022		443,242		(60)			(60)		1,163	1,163			
P5221024537	NORTH RICHLAND HILLS	TX		10/06/2022		278,163		(59)			(59)		1,596	1,596			
P5221024539	LAS VEGAS	NV		10/07/2022		279,594		(77)			(77)		583	583			
P5221024543	LANSING	IL		10/12/2022		255,972		(48)			(48)		583	583			
P5221024544	LOMPOC	CA		11/04/2022		560,964		(63)			(63)		670	670			
P5221024547	WATERBURY	CT		08/08/2022		289,407		(61)			(61)		531	531			
P5221024550	OAKLAND	CA		10/22/2022		256,271		(44)			(44)		571	571			
P5221024555	SPOKANE	WA		10/06/2022		354,936		(51)			(51)		556	556			
P5221024565	FLOWER MOUND	TX		09/30/2022		359,428		(100)			(100)		718	718			
P5221024584	LONG BEACH	CA		10/19/2022		304,286		(85)			(85)		620	620			
P5221024595	PIEDMONT	SC		11/10/2022		271,700		(60)			(60)		369	369			
P5221024597	PALM BAY	FL		12/16/2022				(35)			(35)		556	556			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5221024603	HOHENWALD	TN		11/10/2022		417,964		(111)			(111)		940	940			
P5221024611	CEDAR LAKE	IN		10/31/2022		364,851		(47)			(47)		462	462			
P5221024617	NORTH MYRTLE BEACH	SC		11/04/2022		375,309		(77)			(77)		8,827	8,827			
P5221024625	MEMPHIS	TN		11/03/2022									79	79			
P5221024633	HOUSTON	TX		11/18/2022		1,003,200		(256)			(256)		1,663	1,663			
P5221024653	RICHMOND	TX		10/21/2022		359,403		(74)			(74)		708	708			
P5221024673	SANTA MARIA	CA		11/03/2022				(102)			(102)		587	587			
P5221024675	MIDLAND	TX		11/01/2022		794,144		(172)			(172)		688	688			
P5221024678	WINTHROP	MA		11/14/2022									282	282			
P5221024687	FROSTPROOF	FL		11/04/2022				(47)			(47)		352	352			
P5221024703	HUGER	SC		12/09/2022				(29)			(29)		703	703			
P5221024714	LOWELL	MA		08/26/2022		182,111		(16)			(16)		396	396			
P5221024716	LEMONT	IL		09/23/2022		131,941		(15)			(15)		1,752	1,752			
P5221024718	MONROE	CT		09/30/2022		151,327		(14)			(14)		1,242	1,242			
P5221024748	ATTLEBORO	MA		10/24/2022		303,540		(48)			(48)		766	766			
P5221024774	LEMONT	IL		09/28/2022		144,549		(16)			(16)		1,010	1,010			
P5221024820	MARATHON	FL		11/08/2022		1,321,399		(260)			(260)		2,437	2,437			
P5221024830	CARLTON	OR		11/15/2022		271,631		(65)			(65)		566	566			
P5221024832	LOUISVILLE	KY		11/15/2022		133,226		(34)			(34)		219	219			
P5221024842	HUNTINGTON BEACH	CA		10/27/2022		795,257		(206)			(206)		1,585	1,585			
P5221024850	SPRING HILL	FL		11/22/2022		264,337		(27)			(27)		471	471			
P5221024860	MIRAMAR	FL		11/03/2022		301,460		(70)			(70)		436	436			
P5221024875	CHANDLER	AZ		11/08/2022		566,350		(123)			(123)		739	739			
P5221024881	WOODSTOCK	GA		11/03/2022		289,140		(39)			(39)		1,782	1,782			
P5221024888	FRESNO	CA		11/16/2022				(11)			(11)		297	297			
P5221024890	SOUTH EUCLID	OH		08/24/2022				(13)			(13)		254	254			
P5221024892	CHEEKTOWAGA	NY		10/05/2022		198,788		(45)			(45)		331	331			
P5221024914	AUSTIN	TX		11/14/2022		346,172		(67)			(67)		691	691			
P5221024920	NORTH CONWAY	NH		10/28/2022		392,213		(90)			(90)		562	562			
P5221024959	HOT SPRINGS	AR		11/21/2022		313,422		(68)			(68)		409	409			
P5221024975	HASLET	TX		11/09/2022				(32)			(32)		1,330	1,330			
P5221024988	DULUTH	GA		11/22/2022				(45)			(45)		1,815	1,815			
P5221025002	MILL CREEK	IN		01/06/2023				(64)			(64)		641	641			
P5221025004	CHALMETTE	LA		11/14/2022		179,363		(42)			(42)		281	281			
P5221025007	SPANISH FORT	AL		11/22/2022				(65)			(65)		408	408			
P5221025053	MIAMI	FL		11/14/2022		1,567,364		(413)			(413)		2,715	2,715			
P5221025061	BLAINE	TN		11/14/2022		393,539		(85)			(85)		1,452	1,452			
P5221025067	CENTER BARNSTEAD	NH		11/18/2022		243,512		(49)			(49)		415	415			
P5221025073	STRONGSVILLE	OH		11/29/2022				(31)			(31)		238	238			
P5221025099	JACKSON	TN		11/10/2022		153,824		(38)			(38)		953	953			
P5221025114	CHERRY LOG	GA		11/04/2022		277,915		(61)			(61)		1,215	1,215			
P5221025116	HERMITAGE	TN		11/22/2022				(79)			(79)		1,477	1,477			
P5221025117	OCEANSIDE	CA		11/11/2022									501	501			
P5221025123	HERNANDO	MS		11/17/2022				(36)			(36)		865	865			
P5221025131	ATLANTA	GA		11/15/2022				(14)			(14)		454	454			
P5221025147	BENTON	IL		11/18/2022				(18)			(18)		86	86			
P5221025164	WESTBURY	NY		10/31/2022				(126)			(126)		788	788			
P5221025168	JACKSONVILLE	FL		11/10/2022		216,607		(49)			(49)		725	725			
P5221025199	HAMILTON	NJ		10/17/2022		143,417		(33)			(33)		301	301			
P5221025201	ORLANDO	FL		10/06/2022		1,025,751		(220)			(220)		2,872	2,872			
P5221025203	LAREDO	TX		12/22/2022				(38)			(38)		190	190			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5221025213	CANTON	GA		11/28/2022				(76)			(76)		469	469			
P5221025231	POMPANO BEACH	FL		10/21/2022		208,751		(54)			(54)		620	620			
P5221025234	GROTON	CT		12/15/2022				(27)			(27)		196	196			
P5221025241	BRASELTON	GA		11/18/2022		1,539,045		(208)			(208)		2,266	2,266			
P5221025245	ALLEN	TX		11/07/2022		509,004		(133)			(133)		5,329	5,329			
P5221025268	GROSSE POINTE SHORES	MI		12/15/2022				(95)			(95)		828	828			
P5221025270	LAUREL	MD		11/02/2022		436,689		(107)			(107)		820	820			
P5221025296	PHILADELPHIA	PA		12/27/2022				(8)			(8)		178	178			
P5221025331	KILGORE	TX		12/30/2022				(33)			(33)		377	377			
P5221025332	DALLAS	TX		12/05/2022				(87)			(87)		6,631	6,631			
P5221025335	AURORA	CO		12/02/2022				(13)			(13)		552	552			
P5221125388	SAINT LOUIS	MO		12/19/2022				(36)			(36)		266	266			
P5221125394	CAPE CORAL	FL		05/09/2022		378,826		24			24		828	828			
P5221125396	DELRAY BEACH	FL		11/23/2022				(101)			(101)		1,247	1,247			
P5221125407	SPRINGFIELD	MA		01/13/2023				(25)			(25)		223	223			
P5221125412	DALLAS	TX		11/23/2022				(229)			(229)		1,531	1,531			
P5221125434	TAYLOR	UT		11/28/2022				(189)			(189)		1,251	1,251			
P5221125437	MOUNT AIRY	MD		01/05/2023				(6)			(6)		326	326			
P5221125449	SHELTON	WA		11/15/2022		576,291		(132)			(132)		1,030	1,030			
P5221125453	ROWLETT	TX		10/26/2022		294,875		(64)			(64)		605	605			
P5221125455	WINTER HAVEN	FL		10/31/2022		280,201		(51)			(51)		332	332			
P5221125457	BOYNTON BEACH	FL		10/26/2022		274,443		(46)			(46)		567	567			
P5221125464	SOUTH KINGSTOWN	RI		10/31/2022		372,825		(28)			(28)		1,676	1,676			
P5221125468	FORT WORTH	TX		11/21/2022		306,928		(53)			(53)		583	583			
P5221125471	MORROW	GA		12/09/2022				(37)			(37)		529	529			
P5221125516	ALAMO HEIGHTS	TX		12/01/2022				(153)			(153)		1,033	1,033			
P5221125522	MONTGOMERY	TX		11/16/2022				(61)			(61)		578	578			
P5221125524	ROME	GA		11/15/2022				(46)			(46)		305	305			
P5221125527	STONE MOUNTAIN	GA		12/09/2022				(43)			(43)		529	529			
P5221125528	JACKSONVILLE	FL		12/12/2022				(53)			(53)		438	438			
P5221125530	SAN ANTONIO	TX		12/19/2022				(93)			(93)		771	771			
P5221125551	COLLEGE STATION	TX		12/09/2022				(289)			(289)		53,100	53,100			
P5221125575	CORRALES	NM		12/09/2022				(261)			(261)		7,134	7,134			
P5221125579	IRVINE	CA		12/06/2022				(542)			(542)		4,849	4,849			
P5221125583	VISALIA	CA		01/04/2023				(20)			(20)		200	200			
P5221125586	TUTTLE	OK		11/23/2022				(28)			(28)		549	549			
P5221125593	LOXAHATCHEE	FL		11/18/2022				(110)			(110)		1,110	1,110			
P5221125615	ANKENY	IA		12/14/2022				(100)			(100)		1,076	1,076			
P5221125661	SHREVEPORT	LA		11/18/2022		132,870		(21)			(21)		275	275			
P5221125689	EL CAJON	CA		11/28/2022									4,971	4,971			
P5221125695	DAVENPORT	FL		12/12/2022				(35)			(35)		557	557			
P5221125757	ANNAPOLIS	MD		11/02/2022		418,137		(37)			(37)		805	805			
P5221125759	BAILEY	CO		11/01/2022		169,753		(34)			(34)		315	315			
P5221125761	HOFFMAN ESTATES	IL		11/08/2022		270,395		(34)			(34)		329	329			
P5221125764	JOLIET	IL		11/07/2022		564,118		(117)			(117)		987	987			
P5221125787	SCOTTDALE	GA		12/02/2022				(75)			(75)		488	488			
P5221125811	ORLANDO	FL		12/30/2022				(150)			(150)		2,815	2,815			
P5221125825	BRISTOL	TN		12/19/2022				(33)			(33)		138	138			
P5221125828	PORTERVILLE	CA		01/04/2023				(22)			(22)		277	277			
P5221125832	LOUISVILLE	KY		12/23/2022				(144)			(144)		928	928			
P5221125837	ROSWELL	GA		12/06/2022				(91)			(91)		820	820			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5221125856	DECATUR	GA		12/19/2022				(37)			(37)		220	220			
P5221125868	ORANGE BEACH	AL		12/09/2022				(35)			(35)		480	480			
P5221125870	CHANDLER	AZ		12/01/2022				(39)			(39)		593	593			
P5221125872	TYRONE	GA		12/06/2022				(41)			(41)		741	741			
P5221125874	SUGAR LAND	TX		11/10/2022		681,013		(109)			(109)		1,112	1,112			
P5221125880	CYPRESS	TX		10/28/2022		476,324		(53)			(53)		988	988			
P5221125882	HURRICANE	UT		11/10/2022									1,377	1,377			
P5221125884	LARGO	FL		11/10/2022		346,969		(27)			(27)		652	652			
P5221125891	LAREDO	TX		12/15/2022				(36)			(36)		459	459			
P5221125906	JACKSONVILLE	FL		12/15/2022				(30)			(30)		239	239			
P5221125921	CLEARWATER	FL		12/16/2022				(154)			(154)		1,578	1,578			
P5221125934	PINELLAS PARK	FL		12/06/2022				(171)			(171)		1,199	1,199			
P5221125937	SLIDELL	LA		12/12/2022				(61)			(61)		388	388			
P5221125959	MONROE	GA		12/09/2022				(14)			(14)		245	245			
P5221125980	DENTON	TX		12/06/2022				(30)			(30)		172	172			
P5221125993	SOUR LAKE	TX		12/07/2022				(35)			(35)		297	297			
P5221126020	NEWPORT NEWS	VA		12/02/2022				(32)			(32)		1,506	1,506			
P5221126049	PLYMOUTH	MN		12/16/2022				(111)			(111)		707	707			
P5221126056	LOUISVILLE	KY		12/22/2022				(32)			(32)		329	329			
P5221126062	BENTON	KY		12/22/2022				(68)			(68)		145	145			
P5221126073	STRATFORD	CT		12/05/2022				(82)			(82)		532	532			
P5221126093	HAMPTON	NJ		11/29/2022				(127)			(127)		546	546			
P5221126099	BENTON	IL		12/09/2022				(29)			(29)		166	166			
P5221126108	READING	PA		12/23/2022				(19)			(19)		318	318			
P5221126114	LAS VEGAS	NV		11/28/2022				(70)			(70)		579	579			
P5221126134	MIAMI	FL		01/09/2023				(77)			(77)		450	450			
P5221126142	ROYAL PALM BEACH	FL		12/02/2022				(40)			(40)		271	271			
P5221126151	HUNTERSVILLE	NC		12/14/2022				(41)			(41)		501	501			
P5221126153	BRIDGEPORT	CT		01/20/2023				(43)			(43)		433	433			
P5221126164	LYNDHURST	OH		12/14/2022				(44)			(44)		368	368			
P5221126176	NEW ORLEANS	LA		12/07/2022				(11)			(11)		219	219			
P5221126177	BEAUMONT	TX		01/06/2023				(49)			(49)		416	416			
P5221126185	LEANDER	TX		01/13/2023				(72)			(72)		507	507			
P5221126191	CUTLER BAY	FL		12/09/2022				(73)			(73)		23,541	23,541			
P5221126198	ALLENTOWN	PA		12/07/2022				(11)			(11)		172	172			
P5221126235	TOMBALL	TX		12/21/2022				(71)			(71)		3,149	3,149			
P5221126250	PORT SAINT LUCIE	FL		12/07/2022				(73)			(73)		947	947			
P5221126253	BROOMFIELD	CO		12/27/2022				(379)			(379)		2,249	2,249			
P5221126264	JACKSON	MS		01/09/2023				(2)			(2)		210	210			
P5221126271	DUNEDIN	FL		01/27/2023				(21)			(21)		216	216			
P5221126272	HEBER SPRINGS	AR		12/16/2022				(21)			(21)		170	170			
P5221126273	SUGAR LAND	TX		12/29/2022				(132)			(132)		973	973			
P5221126277	CHARLESTOWN	MA		12/13/2022				(196)			(196)		1,382	1,382			
P5221126282	BOCA RATON	FL		12/12/2022				(97)			(97)		1,288	1,288			
P5221126291	NAPLES	FL		12/29/2022				(103)			(103)		1,045	1,045			
P5221126299	GREENEVILLE	TN		12/22/2022				(45)			(45)		446	446			
P5221126313	FRISCO	TX		11/17/2022				(94)			(94)		1,358	1,358			
P5221126319	PEORIA	AZ		12/28/2022				(194)			(194)		204,165	204,165			
P5221126323	FREEPORT	FL		12/20/2022				(89)			(89)		377	377			
P5221126332	LAKELAND	FL		12/09/2022				(64)			(64)		579	579			
P5221126334	GLOCESTER	RI		12/16/2022				(120)			(120)		1,023	1,023			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5221126336	MIRAMAR BEACH	FL		12/19/2022				(126)			(126)		23,474	23,474			
P5221126344	CONVERSE	TX		01/03/2023				17			17		549	549			
P5221126361	CHICAGO	IL		12/29/2022				(55)			(55)		542	542			
P5221126369	RIVER EDGE	NJ		02/06/2023				(33)			(33)		391	391			
P5221126380	KELLER	TX		12/16/2022				(91)			(91)		650	650			
P5221126392	WODSTOCK	VA		12/09/2022				(89)			(89)		895	895			
P5221126399	HOSCHTON	GA		12/08/2022				(93)			(93)		778	778			
P5221126420	WYOMING	MN		12/15/2022				(95)			(95)		1,073	1,073			
P5221126421	DAVIDSONVILLE	MD		01/09/2023				(128)			(128)		1,152	1,152			
P5221226441	HENDERSON	NV		12/21/2022				(134)			(134)		4,312	4,312			
P5221226451	IMPERIAL BCH	CA		12/20/2022				(367)			(367)		12,636	12,636			
P5221226471	CHERRY LOG	GA		01/04/2023				(90)			(90)		542	542			
P5221226509	DAYTON	OH		12/22/2022				(28)			(28)		152	152			
P5221226513	OCEANSIDE	CA		12/13/2022				(64)			(64)		459	459			
P5221226516	CHELSEA	AL		01/10/2023				(47)			(47)		1,144	1,144			
P5221226527	ABBEVILLE	AL		01/17/2023				(19)			(19)		357	357			
P5221226545	LAKE WORTH	FL		12/09/2022				(30)			(30)		175	175			
P5221226548	TARPON SPRINGS	FL		01/24/2023				(46)			(46)		415	415			
P5221226581	SEASIDE	CA		12/12/2022				(132)			(132)		49,559	49,559			
P5221226585	BARTLETT	TN		12/20/2022				(111)			(111)		756	756			
P5221226595	WITTMANN	AZ		12/15/2022				(49)			(49)		991	991			
P5221226603	THEODORE	AL		02/10/2023				(37)			(37)		299	299			
P5221226605	PANAMA CITY BEACH	FL		12/30/2022				(37)			(37)		272	272			
P5221226614	BLOOMFIELD HILLS	MI		01/17/2023				(89)			(89)		922	922			
P5221226624	RANCHO CUCAMONGA	CA		12/30/2022									6,523	6,523			
P5221226626	WESTMINSTER	CO		12/22/2022				(81)			(81)		350	350			
P5221226639	CLAYTON	NC		01/05/2023				(89)			(89)		29,527	29,527			
P5221226655	ATLANTA	GA		12/23/2022				(102)			(102)		1,157	1,157			
P5221226664	BEAUFORT	SC		12/27/2022				(250)			(250)		1,580	1,580			
P5221226694	LILBURN	GA		12/27/2022				(91)			(91)		491	491			
P5221226699	MANCHESTER	MI		01/12/2023				(59)			(59)		388	388			
P5221226701	CUMBERLAND	VA		01/06/2023				(36)			(36)		285	285			
P5221226709	DENTON	TX		12/30/2022				(100)			(100)		578	578			
P5221226714	HILLSBORO	TX		01/09/2023				(40)			(40)		231	231			
P5221226717	PALM BEACH GARDENS	FL		01/26/2023				(159)			(159)		1,835	1,835			
P5221226720	ZEPHYRHILLS	FL		01/27/2023				(176)			(176)		62,344	62,344			
P5221226730	NASHUA	NH		01/06/2023				(74)			(74)		358	358			
P5221226757	PORT SAINT LUCIE	FL		12/15/2022				(119)			(119)		708	708			
P5221226768	SAN ANTONIO	TX		01/04/2023				(153)			(153)		885	885			
P5221226779	BALTIMORE	MD		01/25/2023				(50)			(50)		210	210			
P5221226785	MASON	OH		12/21/2022				(104)			(104)		2,602	2,602			
P5221226787	KINGSPORT	TN		01/11/2023				(10)			(10)		136	136			
P5221226800	TRAVELERS REST	SC		01/06/2023				(108)			(108)		727	727			
P5221226805	NEW MILFORD	CT		01/26/2023				(75)			(75)		603	603			
P5221226832	ALVA	FL		12/22/2022				(94)			(94)		1,142	1,142			
P5221226859	SOUTHLAKE	TX		01/16/2023				(225)			(225)		2,253	2,253			
P5221226863	CORONA	CA		01/06/2023				(112)			(112)		1,507	1,507			
P5221226882	OXFORD	GA		01/10/2023				(46)			(46)		613	613			
P5221226884	LITTLETON	CO		12/21/2022				(211)			(211)		1,509	1,509			
P5221226893	PALISADE	CO		12/29/2022				(86)			(86)		697	697			
P5221226909	MORROW	GA		01/10/2023				(40)			(40)		266	266			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5221226961	HATTIESBURG	MS		02/10/2023				(118)			(118)		608	608			
P5221226975	LAS VEGAS	NV		01/13/2023				(28)			(28)		2,163	2,163			
P5221227000	MIAMI	FL		01/19/2023				(51)			(51)		611	611			
P5221227002	CRYSTAL BEACH	TX		01/26/2023				(74)			(74)		11,202	11,202			
P5221227006	ACWORTH	GA		01/13/2023				(59)			(59)		536	536			
P5221227018	ABERDEEN	WA		01/04/2023				(103)			(103)		695	695			
P5221227053	HUNTSVILLE	AL		02/03/2023				(55)			(55)		346	346			
P5221227066	REDFORD	MI		12/30/2022				(8)			(8)		142	142			
P5221227077	REDFORD	MI		12/30/2022				(5)			(5)		141	141			
P5221227097	NORTH MYRTLE BEACH	SC		02/01/2023				(128)			(128)		1,103	1,103			
P5221227105	ROYSE CITY	TX		01/13/2023				(62)			(62)		929	929			
P5221227112	JUPITER	FL		01/09/2023				(58)			(58)		744	744			
P5221227124	GREENSBORO	GA		01/30/2023				(144)			(144)		466	466			
P5221227126	EDMONDS	WA		12/29/2022				(183)			(183)		2,597	2,597			
P5221227149	BALTIMORE	MD		12/28/2022				(18)			(18)		320	320			
P5221227154	COVINGTON	GA		01/06/2023				(31)			(31)		208	208			
P5221227159	WILLIAMSBURG	VA		01/20/2023				(24)			(24)		270	270			
P5221227192	SALEM	OR		01/19/2023				(27)			(27)		590	590			
P5221227203	WELLINGTON	FL		01/09/2023				(149)			(149)		1,068	1,068			
P5221227224	SEFFNER	FL		01/17/2023				(49)			(49)		1,908	1,908			
P5221227241	HAMPTON	VA		03/06/2023				(31)			(31)		88	88			
P5221227242	STORRS	CT		01/13/2023				(33)			(33)		309	309			
P5221227249	BURLESON	TX		01/17/2023				(87)			(87)		832	832			
P5221227252	ELIZABETH	NJ		12/27/2022				(37)			(37)		509	509			
P5221227253	PHOENIX	AZ		12/28/2022				(135)			(135)		1,424	1,424			
P5221227254	SCOTTSDALE	AZ		12/28/2022				(87)			(87)		1,697	1,697			
P5221227268	DORAL	FL		01/24/2023				(84)			(84)		551	551			
P5221227304	SCOTTSDALE	AZ		01/24/2023				(213)			(213)		2,123	2,123			
P5221227318	KANSAS CITY	MO		12/21/2022				(11)			(11)		194	194			
P5221227320	MIDLOTHIAN	VA		12/22/2022				(154)			(154)		415	415			
P5221227324	SAN ANTONIO	TX		12/27/2022									58	58			
P5230127353	WASHINGTON	IN		01/30/2023				(6)			(6)		95	95			
P5230127371	SOUTHAVEN	MS		01/20/2023				(33)			(33)		605	605			
P5230127387	BROWNS MILLS	NJ		01/27/2023				(27)			(27)		403	403			
P5230127410	MILPITAS	CA		02/06/2023				(46)			(46)		365	365			
P5230127414	NAPLES	FL		01/26/2023				(36)			(36)		5,370	5,370			
P5230127448	BOERNE	TX		01/13/2023				(100)			(100)		614	614			
P5230127504	HAINES CITY	FL		01/31/2023				(35)			(35)		308	308			
P5230127509	THOMASVILLE	NC		01/19/2023				(34)			(34)		204	204			
P5230127552	EDMOND	OK		01/20/2023				(75)			(75)		716	716			
P5230127571	DUNCANVILLE	TX		01/31/2023				(12)			(12)		171	171			
P5230127630	MCDONOUGH	GA		02/03/2023				(17)			(17)		580	580			
P5230127642	LEAVENWORTH	WA		02/08/2023				(124)			(124)		920	920			
P5230127773	SANDIA PARK	NM		02/10/2023				(69)			(69)		7,458	7,458			
P5230127892	SOUTH LAKE TAHOE	CA		02/06/2023				(620)			(620)		2,854	2,854			
P5230127897	SOUTH JORDAN	UT		01/25/2023				(91)			(91)		1,071	1,071			
P5230127912	BLOOMINGTON	CA		01/26/2023				(104)			(104)		453	453			
P5230127917	JAMAICA	NY		01/26/2023				(58)			(58)		634	634			
P5230127918	SACHSE	TX		02/23/2023				(35)			(35)		236	236			
P5230127935	COVINGTON	LA		02/13/2023				(66)			(66)		1,042	1,042			
P5230127955	BEDFORD	TX		01/31/2023				(79)			(79)		354	354			

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	2	3					8	9	10	11	12	13					
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P5230127967	COOKEVILLE	TN		03/07/2023				(38)			(38)		694	694			
P5230128015	LAKE ARROWHEAD	CA		01/27/2023				(68)			(68)		3,348	3,348			
P5230128026	LAKE ARROWHEAD	CA		02/03/2023				(229)			(229)		1,366	1,366			
P5230128032	CANTON	GA		01/31/2023				(15)			(15)		560	560			
P5230128038	NEW ORLEANS	LA		01/30/2023				(6)			(6)		102	102			
P5230128054	SPRINGVILLE	UT		01/09/2023				(88)			(88)		334	334			
P5230128070	EATONTON	GA		02/13/2023				(133)			(133)		562	562			
P5230128130	MANCHESTER	NJ		03/13/2023				(1)			(1)		534	534			
P5230128191	SAN ANTONIO	TX		03/01/2023				(27)			(27)		281	281			
P5230128205	WESLEY CHAPEL	FL		03/30/2023				(19)			(19)		205	205			
P5230128226	BRIDGEPORT	CT		10/14/2022				(20)			(20)		68	68			
P5230128277	NEW ORLEANS	LA		02/24/2023				(51)			(51)		5,307	5,307			
P5230128292	QUINLAN	TX		02/22/2023				(10)			(10)		227	227			
P5230128313	DALLAS	TX		01/23/2023				(29)			(29)		229	229			
P5230128376	RICHMOND	TX		03/22/2023				(18)			(18)		344	344			
P5230128388	MABANK	TX		02/03/2023				(22)			(22)		337	337			
P5230128414	LEBANON	TN		02/24/2023				(119)			(119)		714	714			
P5230128442	FORT MYERS	FL		02/28/2023				(45)			(45)		279	279			
P5230128450	SPRING	TX		02/27/2023				(19)			(19)		226	226			
P5230128461	MIAMI	FL		02/28/2023				(69)			(69)		301	301			
P5230228584	ODESSA	TX		03/23/2023				(17)			(17)		128	128			
P5230228606	FLAGSTAFF	AZ		02/24/2023				(49)			(49)		382	382			
P5230228727	HALLANDALE BEACH	FL		03/02/2023				(50)			(50)		297	297			
P5230228748	SAN ANTONIO	TX		02/22/2023				(75)			(75)		305	305			
P5230228799	DESTIN	FL		02/10/2023				(269)			(269)		1,232	1,232			
P5230228801	AUSTIN	TX		03/03/2023				(11)			(11)		109	109			
P5230228855	TEMPE	AZ		03/01/2023				(89)			(89)		310	310			
P5230228856	QUEEN CREEK	AZ		03/01/2023				(66)			(66)		291	291			
P5230228858	TEMPE	AZ		03/01/2023				(59)			(59)		289	289			
P5230228861	QUEEN CREEK	AZ		03/01/2023				(78)			(78)		342	342			
P5230228862	TEMPE	AZ		03/09/2023				(66)			(66)		291	291			
P5230228863	QUEEN CREEK	AZ		03/01/2023				(77)			(77)		374	374			
P5230228865	TEMPE	AZ		03/01/2023				(73)			(73)		319	319			
P5230228866	TEMPE	AZ		03/01/2023				(50)			(50)		310	310			
P5230228867	TEMPE	AZ		03/09/2023				(71)			(71)		310	310			
P5230228920	WEST HAVEN	CT		03/09/2023				(117)			(117)		373	373			
P5230228939	ATLANTA	GA		03/14/2023				(12)			(12)		13	13			
P5230228942	DENVER	CO		03/07/2023				(30)			(30)		107	107			
P5230228944	DENVER	CO		03/07/2023				(41)			(41)		124	124			
P5230228958	COPLEY	OH		02/23/2023				(9)			(9)		136	136			
P5230228977	RUSKIN	FL		03/16/2023				(33)			(33)		158	158			
P5230228980	KIAWAH ISLAND	SC		02/28/2023				(39)			(39)		207	207			
P5230229004	BARSTOW	CA		02/24/2023				(15)			(15)		226	226			
P5230229005	BARSTOW	CA		02/24/2023				(5)			(5)		217	217			
P5230229032	HOOVER	AL		03/06/2023				(61)			(61)		245	245			
P5230229048	ROANOKE	VA		03/15/2023				(52)			(52)		477	477			
P5230229063	LEESBURG	FL		03/03/2023				(67)			(67)		294	294			
P5230229078	CAPE CORAL	FL		03/16/2023				7			7		96	96			
P5230229089	CHICOPEE	MA		03/22/2023				1			1		161	161			
P5230229091	RICHFIELD	OH		03/20/2023				(13)			(13)		173	173			
P5230229124	BOCA RATON	FL		02/17/2023				(48)			(48)		399	399			

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P5230229180	KINNELON	NJ		01/26/2023				(72)			(72)		294	294			
P5230229188	SAN JOSE	CA		03/15/2023				(78)			(78)		262	262			
P5230229194	SAN TAN VALLEY	AZ		03/09/2023				39			39		247	247			
P5230229196	HIGHLAND PARK	IL		03/08/2023				(38)			(38)		127	127			
P5230229198	DIAMOND BAR	CA		03/08/2023				(29)			(29)		218	218			
P5230229206	BRUNSWICK	GA		03/14/2023				(105)			(105)		322	322			
P5230229219	PALO ALTO	CA		03/15/2023				(57)			(57)		245	245			
P5230229230	NORTH BRUNSWICK	NJ		04/11/2023				(22)			(22)		183	183			
P5230229233	MYRTLE BEACH	SC		03/17/2023				(3)			(3)		92	92			
P5230229251	BURLINGTON	WI		03/16/2023				(20)			(20)		314	314			
P5230229257	HAMMOND	LA		03/08/2023				(8)			(8)		152	152			
P5230229291	NORTH AURORA	IL		03/03/2023				(20)			(20)		130	130			
P5230229296	CLIFTON	NJ		01/10/2023				(20)			(20)		127	127			
P5230229305	COLLEGEVILLE	PA		03/14/2023				(13)			(13)		132	132			
P5230229323	POINCIANA	FL		03/03/2023				(28)			(28)		195	195			
P5230229332	OLDSMAR	FL		03/11/2023				(51)			(51)		307	307			
P5230229351	BRASELTON	GA		03/03/2023				(39)			(39)		397	397			
P5230229373	FORT WORTH	TX		02/28/2023				(37)			(37)		138	138			
P5230229389	IRVING	TX		03/22/2023				(33)			(33)		90	90			
P5230229410	HEBER CITY	UT		03/14/2023				(337)			(337)		1,163	1,163			
P5230229463	LAKE ELSINORE	CA		02/23/2023				(81)			(81)		329	329			
P5230229464	MIAMI	FL		02/28/2023				(41)			(41)		282	282			
P5230229477	MECHANICSVILLE	VA		03/09/2023				(25)			(25)		83	83			
P5230229483	FORT WORTH	TX		03/03/2023				(18)			(18)		180	180			
P5230229486	ENGLEWOOD	FL		03/06/2023				(27)			(27)		117	117			
P5230229522	LAS VEGAS	NV		03/16/2023				(72)			(72)		1,022	1,022			
P5230229530	MESA	AZ		03/06/2023				(33)			(33)		204	204			
P5230229536	CORPUS CHRISTI	TX		03/07/2023				(4)			(4)		122	122			
P5230229550	MEMPHIS	TN		03/20/2023				(87)			(87)		1,331	1,331			
P5230229598	CHICAGO	IL		03/24/2023				(32)			(32)		284	284			
P5230229655	CRYSTAL BEACH	TX		03/03/2023				(131)			(131)		1,181	1,181			
P5230229700	CASA GRANDE	AZ		03/06/2023				(45)			(45)		212	212			
P5230229717	BALTIMORE	MD		03/20/2023				(7)			(7)		52	52			
P5230229722	MADISON	GA		03/17/2023				(42)			(42)		642	642			
P5230229741	GARDEN VALLEY	ID		03/15/2023				(95)			(95)		638	638			
P5230229780	BRONX	NY		02/28/2023				(75)			(75)		250	250			
P5230229788	PORT SAINT JOE	FL		03/16/2023				(84)			(84)		638	638			
P5230229823	LITTLE RIVER	SC		03/20/2023				6			6		133	133			
P5230229826	KEY WEST	FL		04/13/2023				(56)			(56)		432	432			
P5230229878	HOUSTON	TX		03/10/2023				(16)			(16)		47	47			
P5230229909	LOS ANGELES	CA		03/15/2023				(23)			(23)		531	531			
P5230229998	CLAYTON	NC		03/09/2023				(6)			(6)		81	81			
P5230230006	ROSEMARY BEACH	FL		03/27/2023				(39)			(39)		397	397			
P5230330101	POTTSTOWN	PA		03/08/2023				(64)			(64)		269	269			
P5230330134	VENICE	FL		03/08/2023				(57)			(57)		469	469			
P5230330217	THOUSAND PALMS	CA		02/18/2023				(42)			(42)		377	377			
P5230330352	LEHIGH ACRES	FL		03/22/2023				(8)			(8)		139	139			
P5230330415	MISSOURI CITY	TX		03/23/2023				(55)			(55)		917	917			
P5230330434	WESTWOOD	MA		04/14/2023				(64)			(64)		1,039	1,039			
P5230330445	NORTH JUDSON	IN		04/10/2023				(12)			(12)		95	95			
P5230330460	HUMBLE	TX		03/14/2023				(16)			(16)		245	245			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5230330462	POWDER SPGS	GA		04/06/2023				(16)			(16)		182	182			
P5230330510	NEWBURG	PA		04/10/2023				(53)			(53)		371	371			
P5230330530	TUCSON	AZ		04/03/2023				(104)			(104)		997	997			
P5230330563	PUEBLO WEST	CO		04/07/2023				(26)			(26)		226	226			
P5230330644	KATY	TX		03/22/2023				(30)			(30)		94	94			
P5230330663	TOMBALL	TX		03/22/2023				(38)			(38)		922	922			
P5230330727	JACKSONVILLE	FL		03/21/2023				(10)			(10)		158	158			
P5230330737	PARSONFIELD	ME		04/03/2023				(14)			(14)		96	96			
P5230330766	WOODSTOCK	GA		03/31/2023				(13)			(13)		180	180			
P5230330773	MIAMI	FL		04/26/2023				(80)			(80)		836	836			
P5230330882	CUMMING	GA		04/13/2023				(35)			(35)		212	212			
P5230330901	YORK	PA		03/30/2023				(2)			(2)		50	50			
P5230331116	KNOXVILLE	TN		04/18/2023				(17)			(17)		87	87			
P5230331286	PERRIS	CA		02/27/2023				(43)			(43)		213	213			
P5230331312	CELEBRATION	FL		04/20/2023				(23)			(23)		222	222			
P5230331346	WAXHAW	NC		04/14/2023				(49)			(49)		723	723			
P5230331468	CEDAR CREEK	TX		03/23/2023				(18)			(18)		1,000	1,000			
P5230331512	CINNAMINSON	NJ		04/07/2023				(8)			(8)		257	257			
P5230331633	CARY	NC		03/29/2023				(17)			(17)		110	110			
P5230432102	RIPON	CA		08/17/2022				(25)			(25)		246	246			
P5230432431	MAUMEE	OH		04/10/2023				(28)			(28)		227	227			
P6230224462	NEWNAN	GA		03/30/2023				(7)			(7)		165	165			
P6230224473	OPELIKA	AL		03/28/2023				(9)			(9)		129	129			
VC29904	CHARLESTON	SC		01/02/2020		10,579,114							111,374	111,374			
VC29921	ORLANDO	FL		01/16/2020		6,257,088							45,930	45,930			
VC29946	ORLANDO	FL		01/16/2020		1,293,621							9,496	9,496			
VC29947	ORLANDO	FL		01/16/2020		642,223							4,714	4,714			
VC29948	ORLANDO	FL		01/16/2020		2,382,342							17,487	17,487			
VC29949	ORLANDO	FL		01/16/2020		951,102							6,982	6,982			
VC29950	ORLANDO	FL		01/16/2020		1,379,251							10,124	10,124			
VC29951	ORLANDO	FL		01/16/2020		2,443,506							17,936	17,936			
VC29952	ORLANDO	FL		01/16/2020		859,356							6,308	6,308			
0299999. Mortgages with partial repayments						3,990,931,944		(329,004)			(329,004)		68,277,620	68,277,620			
A320873	PORT CHARLOTTE	FL		06/28/2021		360,000							360,000	360,000			
A918824	OAKLAND	CA		10/15/2021		355,000							355,000	355,000			
0499999. Mortgages transferred						715,000							715,000	715,000			
0599999 - Totals						4,317,771,127		(333,363)			(333,363)		429,947,773	428,460,960		(3,124,424)	(3,124,424)

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	Blue Ocean Income Fund II LP	Wilmington	DE	Blue Ocean GP LLC		09/22/2022			135,738		169,106	1.250
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	iSquared Capital		11/10/2021			2,403,679		41,191,597	100.000
000000-00-0	Napier Park Aircraft Leasing Vehicle I LLC	New York	NY	Napier Park Global Capital		11/14/2014			54,615		2,210,836	3.310
000000-00-0	Rockbridge Hospitality Fund VII, L.P.	Wilmington	DE	RBC Partners VIII, LLC		06/30/2017			143,885		2,033,742	2.400
1999999. Joint Venture Interests - Common Stock - Unaffiliated									2,737,917		45,605,281	XXX
000000-00-0	Ace Fund Holdings, LLC	Wilmington	DE	Ace Fund Eleanor Holdings		05/02/2023		91,627,451				100.000
000000-00-0	BH JV (Berm FW) Multifamily Investor, LLC	Wilmington	DE	BH Real Estate Partners, LLC		12/23/2022			22,116			95.000
000000-00-0	BH JV Multifamily Investors LLC	Wilmington	DE	BH Real Estate Partners, LLC		03/14/2022			112,140		415,867,953	95.000
2099999. Joint Venture Interests - Common Stock - Affiliated								91,627,451	134,256		415,867,953	XXX
000000-00-0	PRETIUM SFR I LP LIFEGEN	Dover	DE	Pretium REO II, LLC		06/14/2021			15,992,068		126,621,078	100.000
000000-00-0	Pretium SFR I-Verm FW, LP	Dover	DE	Pretium		12/29/2022			706,602			100.000
000000-00-0	Single Family Rental I-Talon FW GP, LP	Dover	DE	High Threstle		06/06/2023		2,500,000				100.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								2,500,000	16,698,670		126,621,078	XXX
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Apollo Global Management		07/05/2018			40,668		9,026,251	
2599999. Joint Venture Interests - Other - Unaffiliated									40,668		9,026,251	XXX
BMSOVO-YD-1	ASP SUMMA 1 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			410,000		3,030,978	100.000
BMSOVO-YG-4	ASP SUMMA 2 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			395,000		3,030,978	100.000
BMSOVO-YK-5	ASP SUMMA 3 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			405,000		3,030,978	100.000
BMSOVO-YY-5	ASP SUMMA 4 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			440,000		3,030,978	100.000
BMSOVO-Z6-5	ASP SUMMA 5 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			30,000		10,043,075	100.000
BMSOVO-ZB-4	ASP SUMMA 6 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			290,000		10,043,075	100.000
BMSOVO-ZF-5	ASP SUMMA 7 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			275,000		10,043,075	100.000
BMSOVO-ZL-2	ASP SUMMA 8 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			290,000		10,043,075	100.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									2,535,000		52,296,212	XXX
6099999. Total - Unaffiliated								2,500,000	22,012,255		233,548,822	XXX
6199999. Total - Affiliated								91,627,451	134,256		415,867,953	XXX
6299999 - Totals								94,127,451	22,146,511		649,416,775	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	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	Capital Distribution	11/10/2021	06/15/2023	7,358,303							7,358,303					7,358,303
000000-00-0	Monroe Capital Private Credit STARR Fund LP	Chicago	IL	Capital Distribution	01/14/2022	05/26/2023	6,193,189							6,193,189					6,193,189

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	Napier Park Railcar Lease Fund, LLC	New York	NY	Capital Distribution	05/02/2013	05/11/2023	283,697							283,697					283,697
000000-00-0	PEG Secondary Investors III	Dover	DE	Capital Distribution	08/10/2016	06/09/2023	194,009							194,009	76,184				117,825
000000-00-0	Pretium Holdings	Dover	DE	Capital Distribution	10/26/2020	04/06/2023	6,564,927							6,564,927	6,564,927				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							20,594,125							20,594,125	6,641,111				13,953,014
000000-00-0	BH JV (Berm FW) Multifamily Investor, LLC	Wilmington	DE	Capital Distribution	12/23/2022	06/22/2023	64,600							64,600	64,600				
000000-00-0	BH JV Multifamily Investors LLC	Wilmington	DE	Capital Distribution	03/15/2022	05/03/2023	2,105,783							2,105,783	2,105,783				
000000-00-0	ISQ ACE FUND, LLC	Wilmington	DE	Capital Distribution	02/15/2023	05/02/2023	98,627,451							98,627,451	98,627,451				
2099999. Joint Venture Interests - Common Stock - Affiliated							100,797,834							100,797,834	100,797,834				
000000-00-0	AltsCo Core	Wilmington	DE	Capital Distribution	04/01/2022	04/03/2023	20,000,000							20,000,000	20,000,000				
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Transfer	07/05/2018	05/09/2023	542,220							542,220	275,135				267,085
000000-00-0	Apollo USRE Granite Coinvest L.P.	Wilmington	DE	Capital Distribution	06/30/2021	06/08/2023	850,134							850,134	731,115				119,019
2599999. Joint Venture Interests - Other - Unaffiliated							21,392,354							21,392,354	21,006,250				386,104
628312-AA-8	MUTUAL OF OMAHA INS CO MUTOMA 6.8 06/15/36 6.800% 06/15/36	OMAHA	NE	Sale	08/01/2009	05/23/2023	12,731,141		(98,352)			(98,352)		12,632,788	13,850,042		1,217,254	1,217,254	396,213
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	05/19/2023	999,042		(96,744)			(96,744)		902,298	1,106,240		203,942	203,942	29,874
2799999. Surplus Debentures, etc - Unaffiliated							13,730,182		(195,096)			(195,096)		13,535,086	14,956,282		1,421,196	1,421,196	426,087
6099999. Total - Unaffiliated							55,716,662		(195,096)			(195,096)		55,521,565	42,603,644		1,421,196	1,421,196	14,765,205
6199999. Total - Affiliated							100,797,834							100,797,834	100,797,834				
6299999 - Totals							156,514,496		(195,096)			(195,096)		156,319,400	143,401,478		1,421,196	1,421,196	14,765,205

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
80413T-AK-5	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	06/05/2023	3RDPARTY		3,961,152	4,000,000	23,819	1.E FE
0309999999. Subtotal - Bonds - All Other Governments						3,961,152	4,000,000	23,819	XXX
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105 3.500%		06/01/2023	INTEREST CAPITALIZATION		29,411	29,411		1.A
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO		06/01/2023	INTEREST CAPITALIZATION		60,310	60,310		1.A
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		06/01/2023	INTEREST CAPITALIZATION		58,910	58,910		1.A
3137AS-Z7-2	FEDERAL HOME LOAN BANKS MORTGA SENIOR AG		06/01/2023	INTEREST CAPITALIZATION		12,703	12,703		1.A
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO		06/01/2023	INTEREST CAPITALIZATION		56,431	56,431		1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						217,765	217,765		XXX
00111L-AB-5	AFG ABS LLC AFGE_23-1 ABS_ABS _23-1 144A		04/18/2023	3RDPARTY		1,005,313	1,000,000	875	1.A FE
00119T-AF-1	AGLCLOLTDAGL_20-5R ABS R-A1R 144A 6.41		06/21/2023	3RDPARTY		7,848,000	8,000,000	91,171	1.A FE
00206R-DK-5	AT&T INC SENIOR CORP_BND 4.550% 03/09/		06/15/2023	3RDPARTY		885,731	1,000,000	12,133	2.B FE
00206R-FU-1	AT&T INC SENIOR CORP_BND 5.150% 02/15/		04/06/2023	3RDPARTY		1,923,012	2,000,000	14,878	2.B FE
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND 4.400% 11/0		06/05/2023	3RDPARTY		1,103,552	1,250,000	4,431	2.A FE
00287Y-AV-1	ABBVIE INC SENIOR CORP BND 4.300% 05/1		06/05/2023	3RDPARTY		1,375,913	1,500,000	3,763	2.A FE
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP BND 4.800		04/06/2023	3RDPARTY		10,029,288	10,000,000	69,333	2.B FE
03027X-AG-5	AMERICAN TOWER CORPORATION SENIOR CORP_B		04/18/2023	3RDPARTY		4,937,839	5,040,000	77,840	2.A FE
031162-BV-1	AMGEN INC SENIOR CORP_BND 3.625% 05/22		05/01/2023	3RDPARTY		2,839,594	2,880,000	46,690	2.A FE
03331J-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH ABS -10-A		05/08/2023	3RDPARTY		2,970,000	3,000,000	12,382	1.A FE
03464R-AA-1	ANGELOAKMORTGAGETRUSTAOMT_ ABS 0-1-A1 14		06/16/2023	3RDPARTY		3,215,029	3,475,331	4,761	1.A
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		06/05/2023	3RDPARTY		2,286,794	2,200,000	43,963	2.A FE
03762Y-AF-4	APIDOS CLO APID_16-25A ABS -R-A1R 144A		06/27/2023	3RDPARTY		3,967,000	4,000,000	49,937	1.A FE
03768C-AC-3	APIDOS CLO APID_XXXA ABS 30-A1A 144A 6		05/17/2023	3RDPARTY		2,156,020	2,180,000	12,017	1.A FE
03769H-AA-5	APIDOS CLO APID_21-37 ABS_ABS _37 144A		06/21/2023	3RDPARTY		981,500	1,000,000	10,671	1.A FE
05554L-AC-6	BCREDMMLCLOBXCMM_21-1 ABS _21-1-C 144A		04/18/2023	3RDPARTY		949,447	1,000,000	218	1.F FE
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		05/15/2023	INTEREST CAPITALIZATION					1.A
066940-AA-5	BARCLAYSMORTGAGELOANTRUSTB WHOLE CMO M1-		04/27/2023	3RDPARTY		3,056,955	3,056,969	17,412	1.A FE
075887-BV-0	BECTON DICKINSON AND COMPANY SENIOR CORP		04/24/2023	3RDPARTY		5,658,451	5,760,000	75,331	2.B FE
08179M-AE-9	BENEFITSTREETPARTNERSCLOLT ABS 5-A2B 144		05/31/2023	3RDPARTY		3,422,510	3,500,000	30,457	1.A FE
09579@-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND 6.0		04/07/2023	DIRECT		2,579,035	2,579,035		2.A PL
10568E-AA-0	BRAVORESIDENTIALFUNDINGTRUS WHOLE CMO NQ		04/20/2023	3RDPARTY		1,584,369	1,634,602	5,505	1.A FE
10569Y-AA-5	BRAVORESIDENTIALFUNDINGTRUS WHOLE CMO NQ		06/09/2023	3RDPARTY		16,633,862	16,634,173	38,654	1.A FE
12510H-AA-8	CAPITAL AUTOMOTIVE REIT CAUTO ABS 20-1-A		06/02/2023	3RDPARTY		1,909,405	2,027,406	3,181	1.A FE
12512X-AB-9	CCG RECEIVABLES TRUST CCG_23-1 ABS_ABS _		05/10/2023	3RDPARTY		6,137,564	6,045,000	27,364	1.A FE
12548J-AC-6	CIFC FUNDING LTD CIFC_17-3A SENIOR ABS_A		05/10/2023	3RDPARTY		9,216,524	9,288,135	36,727	1.A FE
12551R-AC-2	CIFC FUNDING LTD CIFC_18-1A ABS 18-1-B 1		06/15/2023	3RDPARTY		11,700,000	12,000,000	138,416	1.B FE
12551Y-AC-7	COUNTRYWIDE HOME LOANS CWHL_05 ABS 8-3A-		06/23/2023	3RDPARTY		2,262,645	2,310,000	30,821	1.B FE
12570D-AA-4	CIMTRUSTCIM_23-I1 WHOLE CMO I1-A1 144A		04/04/2023	3RDPARTY		4,772,640	4,772,727	27,985	1.A FE
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		04/01/2023	INTEREST CAPITALIZATION					3.A FM
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	INTEREST CAPITALIZATION		1	1		1.A FM
14041N-FW-6	CAPITAL ONE MULTI-ASSET EXECUT ABS 1-A1-		05/17/2023	3RDPARTY		15,005,933	15,825,000	967	1.A FE
14041N-FY-2	CAPITAL ONE MULTI-ASSET EXECUT ABS 1-A3-		05/23/2023	3RDPARTY		18,839,063	20,000,000	5,778	1.A FE
14317H-AC-5	CARMAX AUTO OWNER TRUST CARMX ABS 22-2-A		04/27/2023	3RDPARTY		7,108,445	7,268,000	11,273	1.A FE
14727Q-AC-9	CASCADE FUNDING MORTGAGE TRUST SUB WHOLE		04/25/2023	INTEREST CAPITALIZATION		7,906	7,906		1.G FE
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		06/01/2023	INTEREST CAPITALIZATION					1.A FM
17291N-AA-9	CITIGROUPCOMMERCIALMORTGAGE SENIOR CMBS		05/10/2023	3RDPARTY		4,799,800	4,660,000	17,907	1.A FE
17327C-AR-4	CITIGROUP INC FX-FRN SUB CORP BND 6.17		05/22/2023	3RDPARTY		555,000	555,000		2.B FE
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS 3-A-A2		05/09/2023	3RDPARTY		799,088	799,245		1.A FE
19688J-AB-3	COLT FUNDING LLC COLT_20-2 WHOLE CMO 0-2		05/18/2023	3RDPARTY		3,487,861	3,636,000	6,562	1.A FE

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

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19688N-AA-6	COLTMORTGAGELOANTRUSTCOLT_ WHOLE CMO 3-1		04/18/2023	3RDPARTY		4,399,998	4,400,000	19,958	1.A FE
22822V-AG-6	CROWN CASTLE INC SENIOR CORP_BND 3.200		05/01/2023	3RDPARTY		3,510,972	3,600,000	19,840	2.B FE
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		04/19/2023	INTEREST CAPITALIZATION					1.A FM
24702H-AE-3	DELLEQUIPMENTFINANCETRUSTD ABS 3-1-A3 14		06/13/2023	3RDPARTY		11,539,284	11,395,000	44,850	1.A FE
24702V-AG-7	DEFT_21-2 ABS 21-2-B 0.810% 12/22/26		06/13/2023	3RDPARTY		12,437,344	13,000,000	6,728	1.C FE
24703G-AB-0	DELLEQUIPMENTFINANCETRUSTD ABS 3-2-A2 14		06/12/2023	3RDPARTY		3,174,694	3,175,000		1.A FE
254683-CP-8	DISCOVER CARD EXECUTION NOTE T ABS 21-A1		05/17/2023	3RDPARTY		9,687,940	10,276,000	662	1.A FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		02/13/2023	3RDPARTY		(749,673)	(754,350)		1.A FE
26844Q-AA-5	ELLINGTONFINANCIALMORTGAGET WHOLE CMO 3-		05/17/2023	3RDPARTY		4,855,364	4,867,532	13,950	1.A FE
29001Y-AC-7	ELMWOODCL022LTDELM22_23-1A ABS W5_22-B 1		05/25/2023	3RDPARTY		2,229,750	2,250,000	27,040	1.C FE
29002G-AB-7	ELMWOOD CLO IV LTD ELMW4_20-1A SUB ABS_A		05/24/2023	3RDPARTY		9,880,000	10,000,000	70,420	1.A FE
30168C-AC-2	EXETERAUTOMOBILERECEIVABLES ABS 3-2-A3		05/09/2023	3RDPARTY		3,999,818	4,000,000		1.A FE
31738K-AA-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		05/25/2023	INTEREST CAPITALIZATION		42,353	42,353		1.A FE
31738K-AB-5	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		06/25/2023	INTEREST CAPITALIZATION		18,354	18,354		1.A FE
31739R-AC-7	FINANCEOFAMERICASTRUCTURED WHOLE CMO 3-S		04/20/2023	3RDPARTY		20,490,780	22,766,977		1.A FE
31739R-AC-7	FINANCEOFAMERICASTRUCTURED WHOLE CMO 3-S		06/25/2023	INTEREST CAPITALIZATION		72,548	72,548		1.A FE
31739T-AC-3	FINANCEOFAMERICASTRUCTURED WHOLE CMO 3-S		05/08/2023	3RDPARTY		15,435,238	16,218,000	14,416	1.A FE
337738-AS-7	FISERV INC SENIOR CORP_BND 2.750% 07/0		04/18/2023	3RDPARTY		1,400,861	1,440,000	11,990	2.B FE
341081-FQ-5	FLORIDA POWER & LIGHT CO SECURED CORP BN		05/10/2023	3RDPARTY		2,115,950	2,500,000	19,476	1.D FE
345287-AD-8	FORDCREDITAUTOLEASETRUSTF ABS 23-A-A3		04/24/2023	3RDPARTY		18,903,288	18,935,000	22,451	1.A FE
345295-AD-1	FORD CREDIT AUTO OWNER TRUST F ABS 22-D-		05/30/2023	3RDPARTY		22,034,375	22,000,000	51,529	1.A FE
361886-CR-3	MAYFLOWERARK ABS 23-1-A1 144A 5.340% 0		06/21/2023	3RDPARTY		31,116,384	31,124,000		1.A FE
361886-CT-9	MAYFLOWERARK ABS _23-1-B 144A 5.730% 0		06/21/2023	3RDPARTY		3,778,991	3,780,000		1.C FE
362541-AD-6	GM FINANCIAL AUTOMOBILE LEASIN ABS 23-1-		05/12/2023	3RDPARTY		12,061,406	12,000,000	44,720	1.A FE
362548-AD-1	GMFINANCIALAUTOMOBILELEASIN ABS 23-2-A3		06/14/2023	3RDPARTY		12,203,721	12,225,000	24,408	1.A FE
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND 4.15		04/06/2023	3RDPARTY		2,171,849	2,395,000	14,081	2.B FE
37045V-AH-3	GENERAL MOTORS CO SENIOR CORP BND 5.00		06/05/2023	3RDPARTY		2,564,909	2,840,000	25,244	2.B FE
37045V-AP-5	GENERAL MOTORS CO SENIOR CORP BND 5.15		06/05/2023	3RDPARTY		1,773,599	2,000,000	18,311	2.B FE
37959G-AD-9	GLOBAL ATLANTIC FIN CO SENIOR CORP BND		06/21/2023	3RDPARTY		37,242,014	37,360,000	60,102	2.B FE
38136M-AU-2	HLA_18-2A ABS 2A-AR 144A 6.160% 11/20/		05/08/2023	3RDPARTY		4,950,000	5,000,000	17,112	1.A FE
38138D-AN-6	GOLDENTREE LOAN MANAGEMENT US ABS 5A-AR		06/30/2023	3RDPARTY		2,895,719	2,930,000	39,095	1.A FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		06/05/2023	3RDPARTY		618,828	640,000	3,839	2.A FE
39154T-CB-2	GREATAMERICALEASINGRECEIVAB ABS 3-1-A2 1		05/17/2023	3RDPARTY		7,349,293	7,350,000		1.A FE
404119-BS-7	HCA INC SENIOR CORP BND 5.875% 02/15/2		06/05/2023	3RDPARTY		1,004,387	1,000,000	17,951	2.C FE
43761K-AA-2	HOMES_23-NQM2 WHOLE CMO NQM2-A1 144A 6		05/25/2023	3RDPARTY		22,999,837	23,000,000	123,740	1.A FE
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		06/23/2023	3RDPARTY		4,295,914	4,393,632	8,843	1.A FE
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		03/07/2023	3RDPARTY		353,279	365,619	214	1.B FE
437927-AB-2	HONDAAUTORECEIVABLESOWNERT ABS 23-2-A2		05/23/2023	3RDPARTY		12,274,265	12,275,000		1.A FE
44330G-AG-8	HIGHBRIDGELOANMANAGEMENTLTD ABS 4A-BR 14		04/18/2023	3RDPARTY		962,101	1,000,000	14,414	1.F FE
448978-AE-6	HALST_22-C ABS 22-C-A4 144A 4.480% 08/		04/27/2023	3RDPARTY		6,969,047	7,035,000	14,007	1.A FE
482480-AG-5	KLA CORP SENIOR CORP_BND 4.100% 03/15/		04/26/2023	3RDPARTY		1,293,575	1,300,000	6,070	1.G FE
55285W-AA-7	MFATRUSTMFRA_23-NQM2 WHOLE CMO QM2-A1 14		05/05/2023	3RDPARTY		22,075,673	23,051,939	112,698	1.A FE
55817E-AN-6	MADISONPARKFUNDINGLTDMDPK_ SENIOR ABS_AB		06/08/2023	3RDPARTY		547,091	555,000	5,465	1.A FE
55819T-AW-1	MADISON PARK FUNDING LTD MDPK ABS 20A-DR		04/06/2023	3RDPARTY		930,447	1,000,000	14,978	2.C FE
55820N-AQ-4	MADISON PARK FUNDING LTD MDPK ABS 24A-BR		06/12/2023	3RDPARTY		10,950,500	11,000,000	117,864	1.C FE
55821F-AC-1	MADISONPARKFUNDINGLTDMDPK_ ABS K_50-B 14		05/31/2023	3RDPARTY		1,925,000	2,000,000	16,352	1.C FE
55822E-AA-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS		05/24/2023	3RDPARTY		4,925,000	5,000,000	33,787	1.A FE
55903V-BD-4	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		05/05/2023	TAX FREE EXCHANGE		2,000,000	2,000,000	14,028	2.C FE

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55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		05/05/2023	TAX FREE EXCHANGE		3,250,000	3,250,000	23,206	2.C FE
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		05/05/2023	TAX FREE EXCHANGE		2,344,895	2,500,000	18,719	2.C FE
56844Y-AA-5	MARINERCLOLLCMARNR_18-5A ABS 18-5A-A 144		06/23/2023	3RDPARTY		1,487,925	1,500,000	16,708	1.A FE
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST SENIOR AB		04/20/2023	3RDPARTY		12,679,824	12,564,000	9,004	1.A FE
57119H-AB-6	MARLIN LEASING RECEIVABLES LLC ABS 1A-A2		05/25/2023	3RDPARTY		18,261,896	18,442,246	16,103	1.A FE
571748-BG-6	MARSH & MCLENNAN COMPANIES INC SENIOR CO		04/26/2023	3RDPARTY		799,764	800,000	3,986	2.A FE
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSU CORP_BND		05/18/2023	3RDPARTY		516,338	766,000	2,936	1.D FE
58768R-AB-6	MERCEDES-BENZAUTOLEASETRUST ABS MBALT_		05/11/2023	3RDPARTY		8,999,895	9,000,000		1.A FE
638961-AA-0	NAVIENT STUDENT LOAN TRUST NAV ABS _23-A		04/18/2023	3RDPARTY		9,514,210	9,528,000		1.A FE
63942E-AA-6	NAVIENT STUDENT LOAN TRUST NAV ABS 21-EA		05/05/2023	3RDPARTY		4,197,951	4,904,507	3,172	1.A FE
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _		05/05/2023	3RDPARTY		9,357,284	10,619,136	6,655	1.A FE
64134J-AA-1	NEUBERGER BERMAN CLO LTD NEUB ABS -40A-A		06/30/2023	3RDPARTY		9,563,509	9,675,000	101,577	1.A FE
65339K-BP-4	NEXTERAENERGYCAPITALHOLDING SENIOR CORP		04/18/2023	3RDPARTY		731,657	720,000	5,930	2.A FE
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR SUB CORP_		04/04/2023	3RDPARTY		3,246,960	4,000,000	2,567	1.C FE
67097L-AH-9	OCP CLO LTD OCP_17-13A SENIOR ABS_ABS _1		06/12/2023	3RDPARTY		4,947,500	5,000,000	50,108	1.A FE
67097L-AM-8	OCP CLO LTD OCP_17-13A ABS R-A2R 144A		06/23/2023	3RDPARTY		5,587,600	5,725,000	76,895	1.C FE
67117P-AA-1	OBXTRUSTOBX_23-NQM3 WHOLE CMO M3-A1 144A		04/21/2023	3RDPARTY		5,999,999	6,000,000	25,778	1.A FE
673919-AL-0	OBX_23-NQM5 WHOLE CMO 5-A1A 144A 6.567		06/21/2023	3RDPARTY		4,521,001	4,521,072	23,092	1.A FE
693964-AA-6	PRKCMTRUSTPRKCM_23-AFC2 ABS AFC2-A1 144A		06/07/2023	3RDPARTY		8,540,376	8,540,426	66,123	1.A FE
69700G-AJ-1	PALMER SQUARE CLO LTD PLMRS_19 ABS -1R-A		06/05/2023	3RDPARTY		980,500	1,000,000	4,134	1.A FE
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		06/26/2023	3RDPARTY		566,421	571,277	3,628	1.A FE
69702H-AA-6	PALMER SQUARE LOAN FUNDING LTD ABS 1-4A-		06/27/2023	3RDPARTY		1,232,283	1,244,982	15,299	1.A FE
69703P-AA-7	PALMER SQUARE CLO LTD PLMRS_18 ABS 18-1-		06/26/2023	3RDPARTY		993,020	1,000,000	12,409	1.A FE
718547-AD-4	PHILLIPS 66 CO SENIOR CORP BND 3.605%		04/28/2023	TAX FREE EXCHANGE		649,972	650,000	4,752	2.A FE
718547-AM-4	PHILLIPS 66 CO SENIOR CORP BND 4.680%		04/28/2023	TAX FREE EXCHANGE		15,142,285	15,000,000	142,350	2.A FE
721327-AA-2	PIKESPEAKCLOPIPK_18-1A ABS 8-1A-A 144A		06/29/2023	3RDPARTY		1,982,000	2,000,000	25,094	1.A FE
72132Y-AL-9	PIKES PEAK CLO PIPK_20-6A ABS -6A-AR 144		05/23/2023	3RDPARTY		1,710,100	1,750,000	2,217	1.A FE
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR ABS SFR5-		05/05/2023	3RDPARTY		5,793,563	5,941,878	5,877	1.A FE
74333C-AA-4	PROGRESS RESIDENTIAL MASTER TR ABS SFR7-		05/04/2023	3RDPARTY		988,910	998,426	922	1.A FE
75000H-AA-2	MAYFLOWERARK ABS _24-A1 144A 7.386% 01		05/31/2023	3RDPARTY		2,927,318	2,920,163	27,561	1.A FE
75888M-AE-0	REG14_18-3A ABS 18-3A-A 144A 6.445% 10		06/05/2023	3RDPARTY		1,978,400	2,000,000	15,397	1.A FE
75907J-AA-2	REGIONAL MANAGEMENT ISSUANCE T ABS 22-2-		04/20/2023	3RDPARTY		15,773,721	15,506,000	27,523	1.A FE
760759-AU-4	REPUBLIC SERVICES INC SENIOR CORP_BND		04/19/2023	3RDPARTY		2,090,167	2,160,000	9,900	2.A FE
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRU ABS D-A1B		04/05/2023	3RDPARTY		7,916,210	7,889,706	36,229	1.A FE
79582G-AA-2	MAYFLOWERARK WHOLE CMO SEQ3-A1 144A 7.		05/26/2023	3RDPARTY		19,970,566	20,000,000	119,367	1.A FE
80286M-AD-0	SANTANDER DRIVE AUTO RECEIVABL ABS _22-2		04/26/2023	3RDPARTY		15,036,025	15,455,000	19,199	1.C FE
80287J-AC-8	SANTANDERDRIVEAUTORECEIVABL ABS 23-2-A3		05/09/2023	3RDPARTY		9,549,687	9,550,000		1.A FE
87167N-DC-6	SYMPHONY CLO LTD SYMP_20-23A ABS 3-R-AR		06/06/2023	3RDPARTY		3,452,750	3,500,000	31,750	1.A FE
87248W-AN-8	TICPCLOLTDTICP_17-8A ABS 8R-A2R 144A 6		06/27/2023	3RDPARTY		1,467,000	1,500,000	20,272	1.C FE
87250R-AB-0	TICP CLO LTD TICP_20-15A SENIOR ABS_ABS		06/27/2023	3RDPARTY		1,666,850	1,700,000	22,975	1.C FE
87666Y-AC-1	TAUBMAN CENTERS COMMERCIAL MOR SENIOR CM		04/24/2023	3RDPARTY		17,359,839	17,845,000	42,648	1.A
87666Y-AE-7	TAUBMANCENTERSCOMMERCIALMOR SENIOR CMBS		05/04/2023	3RDPARTY		2,402,344	2,500,000	13,842	1.A
882926-AA-6	TEXAS INSTRUMENTS INC SENIOR CORP BND		05/11/2023	3RDPARTY		2,251,091	2,270,000		1.E FE
89417E-AS-8	TRAVELERS COMPANIES INC SENIOR CORP BND		05/22/2023	3RDPARTY		1,795,860	1,803,000		1.F FE
89532T-AJ-5	TRESTLES CLO LTD TREST_20-3A ABS 20-3A-C		05/03/2023	3RDPARTY		477,375	500,000	1,563	1.F FE
89616W-AB-4	TRICONRESIDENTIALTRUSTTCN_2 SENIOR CMBS		06/27/2023	3RDPARTY		19,220,154	20,000,000		1.C FE
918288-AA-9	VSTNA_17-A ABS _17-A-A 144A 2.330% 03/		05/10/2023	3RDPARTY		13,412,324	13,800,462	19,650	1.A FE
92348K-AA-1	VERIZON MASTER TRUST VZMT_21-1 SENIOR AB		05/18/2023	3RDPARTY		9,512,500	10,000,000	278	1.A FE

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92348K-AD-5	VERIZON MASTER TRUST VZMT_21-2 ABS 21-2-		04/19/2023	3RDPARTY		12,224,063	13,000,000	358	1.A FE
924934-AA-0	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 23		06/20/2023	3RDPARTY		10,324,818	10,325,000	50,149	1.A FE
92539G-AA-9	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 23		04/14/2023	3RDPARTY		10,499,919	10,500,000	44,969	1.A FE
92539T-AA-1	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 23		05/15/2023	3RDPARTY		1,999,968	2,000,000	7,102	1.A FE
927958-AA-6	VISIO2023-1TRUSTVISIO_23-1 WHOLE CMO 23-		03/17/2023	3RDPARTY				27,626	1.A FE
931142-FE-8	WALMART INC SENIOR CORP BND 4.500% 04/		04/12/2023	3RDPARTY		5,216,510	5,231,000		1.C FE
96328G-AS-6	WHEELSFLEETLEASEFUNDINGLLC ABS 23-1-A 14		06/08/2023	3RDPARTY		8,499,617	8,500,000		1.A FE
96467F-AJ-9	WHITEBOX CLO I LTD WBOX_19-1A SENIOR ABS		06/27/2023	3RDPARTY		5,920,200	6,000,000	70,430	1.A FE
986252-AQ-7	YORK CLO LTD YCLO_16-2A ABS 2A-A1R 144A		06/29/2023	3RDPARTY		991,500	1,000,000	13,033	1.A FE
BMS1MD-FY-6	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS		04/12/2023	DIRECT		4,417,392	4,417,392		1.E FE
BMS1MD-H4-0	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS		04/12/2023	DIRECT		1,690,415	1,690,415		2.A FE
BMS1W9-T5-2	KANSAS CITY SOUTHERN SENIOR CORP BND 4		03/31/2023	TAX FREE EXCHANGE		(60,536)	(50,000)	(887)	2.B FE
BMS200-C8-6	LIFE STORAGE LP SENIOR CORP BND 4.000%		06/16/2023	TAX FREE EXCHANGE		4,983,378	5,000,000	20,000	2.B FE
BMS200-C9-4	LIFE STORAGE LP SENIOR CORP BND 3.500%		06/16/2023	TAX FREE EXCHANGE		19,130,980	19,000,000	36,944	2.B FE
BMS20N-DX-0	LIFE STORAGE LP SENIOR CORP BND 2.400%		06/16/2023	TAX FREE EXCHANGE		49,238	50,000	330	2.B FE
BRYCE6-XM-4	MATTERHORNEXPRESSPIPELINELL SECURED CORP		02/08/2023	3RDPARTY		34,238,052	34,238,052		2.C FE
13648T-AH-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	03/31/2023	TAX FREE EXCHANGE		60,536	50,000		2.B FE
15135U-AF-6	CENOVUS ENERGY INC SENIOR CORP_BND 6.7	A	06/05/2023	3RDPARTY		2,094,988	2,000,000	7,500	2.C FE
15135U-AP-4	CENOVUS ENERGY INC SENIOR CORP BND 5.2	A	04/06/2023	3RDPARTY		1,930,535	2,000,000	32,375	2.C FE
00900P-AM-7	AIMCO_18-BA ABS 8-BA-BR 144A 6.910% 01	D	06/22/2023	3RDPARTY		3,001,048	3,050,000	40,982	1.C FE
01449T-AC-7	ALESCO PREFERRED FUNDING IX LT SENIOR AB	D	06/15/2023	3RDPARTY		414,245	500,000	6,227	1.B FE
03764Q-BC-5	APIDOS CLO APID_13-15A ABS RR-1RR 144A	D	06/05/2023	3RDPARTY		3,074,177	3,100,000	25,876	1.A FE
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1	D	05/08/2023	3RDPARTY		5,085,570	5,136,940	19,343	1.A FE
03766G-AQ-5	APIDOS CLO APID_17-26A ABS 6A-A2R 144A	D	06/28/2023	3RDPARTY		8,869,500	9,000,000	123,401	1.B FE
03767N-AC-0	APIDOS CLO APID_18-18A ABS 18A-A1 144A	D	06/08/2023	3RDPARTY		6,808,137	6,875,000	48,712	1.A FE
03768M-AL-1	APIDOSCLOAPID_20-33A ABS 3-R-BR 144A 6	D	06/16/2023	3RDPARTY		974,500	1,000,000	11,073	1.C FE
03769H-AC-1	APID_21-37A ABS -37A-B 144A 6.873% 10/	D	06/15/2023	3RDPARTY		398,110	410,000	4,462	1.C FE
03770M-AE-3	APIDOSCLOLTDAPID_23-45 ABS D_45-C 144A	D	04/13/2023	3RDPARTY		1,400,000	1,400,000		1.F FE
04017J-AJ-0	ARES CLO LTD ARES_18-49A MEZZANIN ABS_AB	D	04/18/2023	3RDPARTY		455,467	500,000	9,226	2.C FE
04965L-AL-2	ATRIUM CDO CORP ATRM_14-C MEZZANIN ABS_A	D	04/19/2023	3RDPARTY		385,280	400,000	320	1.F FE
04966H-AJ-5	ATRIUMCDOCORPATRM_13A ABS LTD_42-D 144A	D	04/18/2023	3RDPARTY		916,321	1,000,000	17,744	2.C FE
05683F-AJ-8	BCC_20-5A ABS 5A-A1 144A 6.470% 01/20/	D	06/26/2023	3RDPARTY		2,567,943	2,588,000	32,095	1.A FE
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT ABS R-A1R	D	06/23/2023	3RDPARTY		1,402,646	1,415,670	17,339	1.A FE
08179L-AA-9	BENEFIT STREET PARTNERS CLO LT ABS 4A-A1	D	06/08/2023	3RDPARTY		742,688	750,000	6,902	1.A FE
08182B-AQ-1	BENEFIT STREET PARTNERS CLO LT ABS 7A-CR	D	05/22/2023	3RDPARTY		873,450	900,000	6,855	1.F FE
08186V-AA-8	BENEFIT STREET PARTNERS CLO LT ABS 3A-A1	D	06/23/2023	3RDPARTY		5,587,767	5,700,000	63,193	1.A FE
11778B-AB-8	SKY GROUP FINANCE LTD SENIOR CORP_BND 14	D	06/15/2023	3RDPARTY		1,550,866	1,344,000	14,560	1.G FE
12547D-AE-6	CIFC_21-4A ABS 1-4A-C 144A 7.110% 07/1	D	04/19/2023	3RDPARTY		520,584	545,000	431	1.F FE
12549B-AY-4	CIFC FUNDING LTD CIFC_13-2A ABS A-A1L2 1	D	05/31/2023	3RDPARTY		3,595,205	3,631,483	28,424	1.A FE
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	D	05/09/2023	3RDPARTY		1,413,729	1,428,009	4,196	1.A FE
12555Q-AU-0	CIFC_20-1A ABS _20-1A 144A 7.260% 07/1	D	06/06/2023	3RDPARTY		2,592,675	2,700,000	28,315	1.F FE
12555X-AA-9	CIFC FUNDING LTD CIFC_19-6A ABS_ABS _19-	D	06/30/2023	3RDPARTY		1,986,500	2,000,000	28,924	1.A FE
12563E-AC-7	CIFCFUNDINGLTDCIFC_21-1A ABS 1-1A-B 144A	D	06/14/2023	3RDPARTY		243,750	250,000	2,457	1.C FE
141312-AA-6	MADISON PARK FUNDING LTD MDPK SUB ABS_AB	D	05/01/2023	3RDPARTY		3,487,875	3,550,000	4,048	1.A FE
14310K-AS-0	CARLYLEGLOBALMARKETSTRATEGI ABS A-A1RR 1	D	06/15/2023	3RDPARTY		4,342,411	4,381,847	48,767	1.A FE
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	06/26/2023	3RDPARTY		9,379,807	9,471,204	105,335	1.A FE
14311A-AS-1	CARLYLE GLOBAL MARKET STRATEGI ABS A-A1R	D	05/04/2023	3RDPARTY		7,374,251	7,449,867	27,814	1.A FE
14315J-AQ-2	CARLYLE GLOBAL MARKET STRATEGI ABS 2A-A1	D	06/06/2023	3RDPARTY		6,517,888	6,590,000	32,011	1.A FE
14315L-AA-2	CARLYLE GLOBAL MARKET STRATEGI ABS RR-A1	D	06/15/2023	3RDPARTY		6,880,343	6,942,829	66,043	1.A FE
14316B-AL-9	CGMS_19-1A ABS A-A1AR 144A 6.330% 04/2	D	06/22/2023	3RDPARTY		15,319,855	15,500,000	173,120	1.A FE
25255N-AL-2	DIAMETERCAPITALCLODCLO_22-4 ABS CL_4-C1	D	04/18/2023	3RDPARTY		1,940,132	2,000,000	50,050	2.B FE
262431-AH-2	DRSLF_17-50A ABS 50A-A1R 144A 6.260% 0	D	05/08/2023	3RDPARTY		3,789,190	3,828,586	15,313	1.A FE
26243E-AA-9	DRYDEN SENIOR LOAN FUND DRSLF ABS LF_53-	D	05/10/2023	3RDPARTY		31,472,437	31,796,443	140,882	1.A FE
26244K-AN-6	DRYDEN SENIOR LOAN FUND DRSLF ABS 41-R-A	D	06/27/2023	3RDPARTY		43,133,610	43,665,000	228,587	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26244Q-AN-3	DRYDEN SENIOR LOAN FUND DRSLF ABS -49A-A	D	06/15/2023	3RDPARTY		1,875,901	1,894,849	20,598	1.A FE
26245E-AN-9	DRSLF_17-47A ABS 47-R-BR 144A 6.730% 0	D	06/21/2023	3RDPARTY		11,891,875	12,050,000	135,980	1.B FE
26249K-BB-6	DRYDEN SENIOR LOAN FUND DRSLF ABS 36A-BR	D	06/12/2023	3RDPARTY		985,500	1,000,000	10,791	1.C FE
26251B-AL-0	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	06/12/2023	3RDPARTY		1,554,620	1,566,724	5,735	1.A FE
29002V-AA-6	ELM10_21-3A SENIOR ABS_ABS _21-3A 144A	D	06/30/2023	3RDPARTY		18,796,848	19,045,000	175,716	1.A FE
29003M-AA-5	ELMWOODCL018LTDELM18_22-5 ABS_ABS _18 14	D	10/26/2022	3RDPARTY				14,995	1.A FE
36319X-AA-5	GALAXY CLO LTD GALXY_18-25A ABS XY_25-A	D	06/20/2023	3RDPARTY		4,460,625	4,500,000	46,437	1.A FE
36320M-AL-2	GALAXY CLO LTD GALXY_15-20A ABS -20A-AR	D	06/26/2023	3RDPARTY		1,484,250	1,500,000	17,970	1.A FE
36320M-AL-0	GALAXY CLO LTD GALXY_15-21A ABS -21A-AR	D	06/05/2023	3RDPARTY		1,483,125	1,500,000	12,541	1.A FE
36321B-AC-5	GALAXY CLO LTD GALXY_17-24A ABS 7-24A-C	D	05/02/2023	3RDPARTY		5,669,291	5,894,000	19,372	1.E FE
36321J-AE-4	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	D	06/22/2023	3RDPARTY		1,968,468	1,980,769	25,267	1.A FE
38137P-AQ-3	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	D	05/25/2023	3RDPARTY		14,868,150	15,000,000	106,174	1.A FE
48206K-AG-1	JUNIPERVALLEYPARKCLOLTDJN ABS 23-1A-C 14	D	05/05/2023	3RDPARTY		1,100,000	1,100,000		1.F FE
48253W-AE-2	KKR FINANCIAL CLO LTD KKR_28A ABS _8A-C	D	04/06/2023	3RDPARTY		963,267	1,000,000	4,196	1.F FE
55817A-AN-4	MADISON PARK FUNDING LTD MDPK ABS 2A-A1R	D	05/25/2023	3RDPARTY		4,687,823	4,750,000	29,795	1.A FE
55817G-AG-6	MDPK_23-63A ABS K_63-C 144A 8.582% 04/	D	06/06/2023	3RDPARTY		1,312,025	1,300,000	8,368	1.F FE
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	06/30/2023	3RDPARTY		2,171,581	2,187,330	28,533	1.A FE
55819G-AL-3	MDPK_19-34A ABS 34A-AR 144A 6.375% 04/	D	06/06/2023	3RDPARTY		5,417,513	5,475,000	42,660	1.A FE
55819J-AN-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	05/24/2023	3RDPARTY		14,782,500	15,000,000	101,990	1.A FE
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	06/20/2023	3RDPARTY		6,330,343	6,388,331	40,165	1.A FE
55821K-AC-0	MADISON PARK FUNDING LTD MDPK ABS -38A-A	D	05/23/2023	3RDPARTY		2,450,000	2,500,000	16,837	1.A FE
60162P-AJ-1	MILOS CLO LTD MILOS_17-1A ABS 7-1A-CR 14	D	04/11/2023	3RDPARTY		2,392,375	2,500,000	38,663	1.F FE
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	06/23/2023	3RDPARTY		2,923,662	2,950,214	35,960	1.A FE
64130H-AN-1	NEUBERGER BERMAN CLO LTD NEUB ABS 4-R-BR	D	06/16/2023	3RDPARTY		1,475,250	1,500,000	17,758	1.B FE
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	06/27/2023	3RDPARTY		4,258,415	4,296,005	53,113	1.A FE
67092D-BB-4	OCP CLO LTD OCP_15-10A ABS R-A2R 144A	D	05/10/2023	3RDPARTY		3,916,000	4,000,000	11,214	1.A FE
67109F-AS-4	OHACREDITPARTNERSLTDOAKC_1 ABS -R-A1R 14	D	06/27/2023	3RDPARTY		7,440,000	7,500,000	93,340	1.A FE
67113L-AL-0	OCP CLO LTD OCP_19-17A ABS_ABS _19-17A 1	D	06/20/2023	3RDPARTY		1,479,000	1,500,000	16,512	1.A FE
67115L-AA-2	OAK HILL CREDIT PARTNERS OAKC ABS -16A-A	D	05/23/2023	3RDPARTY		2,254,000	2,300,000	15,157	1.A FE
675711-AA-3	OCTAGONINVESTMENTPARTNERSXX ABS 6_33-A1	D	06/28/2023	3RDPARTY		1,987,600	2,000,000	25,404	1.A FE
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XI SENIOR AB	D	05/10/2023	3RDPARTY		1,853,993	1,870,831	8,068	1.A FE
67590B-AQ-3	OCTAGON INVESTMENT PARTNERS XV ABS 6-R-A	D	05/17/2023	3RDPARTY		2,787,570	2,820,000	15,743	1.A FE
67590G-BG-3	OCPCLOLTDOCT17_13-1AR ABS RRR-A1R 144A	D	05/05/2023	3RDPARTY		5,792,570	5,848,127	14,226	1.A FE
67591T-AA-8	OCTAGON INVESTMENT PARTNERS 35 ABS _35-A	D	06/08/2023	3RDPARTY		13,350,497	13,470,610	108,880	1.A FE
69688X-AS-0	PALMER SQUARE CLO LTD PLMRS_14 ABS_ABS _	D	05/24/2023	3RDPARTY		4,446,662	4,482,522	31,032	1.A FE
69701N-AE-6	PALMER SQUARE LOAN FUNDING LTD ABS 22-2A	D	04/03/2023	3RDPARTY		968,500	1,000,000	14,858	1.F FE
69701R-AL-1	PALMER SQUARE CLO PLMRS_20-3R ABS_ABS _2	D	06/30/2023	3RDPARTY		13,013,930	13,140,000	78,256	1.A FE
69701X-AA-2	PALMERSQUARECLOLTDPLMRS_21 ABS 21-2A-A 1	D	06/01/2023	3RDPARTY		490,350	500,000	4,363	1.A FE
69702M-AA-5	PALMER SQUARE CLO PLMRS_22-5 ABS_ABS _22	D	12/13/2022	3RDPARTY				1,875	1.A FE
75009L-AA-4	RAD CLO LTD RAD_22-16A ABS 6A-A1 144A	D	06/23/2023	3RDPARTY		2,918,730	2,910,000	41,530	1.A FE
750103-AA-1	RAD CLO LTD RAD_21-15A ABS_ABS _15 144A	D	06/22/2023	3RDPARTY		2,610,913	2,650,000	31,271	1.A FE
75884B-AC-2	REGATTA X FUNDING LTD RGT10_17 MEZZANIN	D	06/20/2023	3RDPARTY		244,188	250,000	3,076	1.B FE
75887X-AA-5	REGATTA XI FUNDING LTD REG11_1 SENIOR AB	D	06/26/2023	3RDPARTY		9,409,350	9,500,000	100,581	1.A FE
81883D-AS-2	SHACKLETONCLOLTDSHACK_17-10 ABS 10RR-AR	D	06/28/2023	3RDPARTY		3,718,425	3,754,089	45,463	1.A FE
86315T-AA-3	STRATUS CLO STRAS_21-2 ABS _21-2-A 144A	D	06/27/2023	3RDPARTY		2,404,955	2,426,796	29,022	1.A FE
863162-AA-1	STRAS_21-1A ABS 21-1A-A 144A 0.000% 12	D	06/02/2023	3RDPARTY		992,542	1,003,328	7,925	1.A FE
87165U-AQ-4	SYMP_16-17A ABS 17A-BR 144A 6.460% 04/	D	06/23/2023	3RDPARTY		4,457,250	4,500,000	57,335	1.A FE
89532U-AA-1	TRESTLES CLO LTD TREST_21-5 ABS_ABS _5 1	D	06/21/2023	3RDPARTY		5,898,475	6,025,000	68,770	1.A FE
902613-BB-3	UBS GROUP AG SENIOR CORP BND 4.550% 04	D	06/12/2023	TAX FREE EXCHANGE		6,999,560	7,000,000	47,775	1.G FE
G22701-AE-9	FILLMOREPARKCLOLTDFILPK_18 ABS K_1-BB2	D	06/23/2023	3RDPARTY		5,391,650	5,500,000	73,873	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,351,410,622	1,374,399,677	6,775,550	XXX
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		06/15/2023	DIRECT		12,938,048	12,938,048		2.C PL
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		06/15/2023	DIRECT		1,145,255	1,145,255		3.B PL
BEND8V-08-2	ASP SUMMA 1 LLC TERM_LOAN 3.203% 09/06		06/26/2023	3RDPARTY		7,790,000	7,790,000		2.A FE
BMSOMC-BL-2	ASP SUMMA 2 LLC TERM_LOAN 3.203% 09/06		06/26/2023	3RDPARTY		7,505,000	7,505,000		2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BMSOMC-BK-4	ASP SUMMA 3 LLC TERM_LOAN 3.203% 09/06		06/26/2023	3RDPARTY		7,695,000	7,695,000		2.A FE
BMSOMC-BJ-7	ASP SUMMA 4 LLC TERM_LOAN 3.203% 09/06		06/26/2023	3RDPARTY		8,360,000	8,360,000		2.A FE
BENJLK-QW-7	ASP SUMMA 5 LLC TERM_LOAN 5.300% 09/06		04/04/2023	3RDPARTY		570,000	570,000		2.A Z
BENJLK-QX-5	ASP SUMMA 6 LLC TERM_LOAN 5.300% 09/06		06/23/2023	3RDPARTY		5,510,000	5,510,000		2.A Z
BENJLK-QY-3	ASP SUMMA 7 LLC TERM_LOAN 5.300% 09/06		06/23/2023	3RDPARTY		5,225,000	5,225,000		2.A Z
BENJLK-QZ-0	ASP SUMMA 8 LLC TERM_LOAN 5.300% 09/06		06/23/2023	3RDPARTY		5,510,000	5,510,000		2.A Z
PPFY4U-5T-0	ORCHARD FUNDING LIMITED SECURED TERM_LOA	B	06/30/2023	3RDPARTY		257,150	257,150		1.G FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						62,505,453	62,505,453		XXX
2509999997. Total - Bonds - Part 3						1,418,094,992	1,441,122,895	6,799,369	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,418,094,992	1,441,122,895	6,799,369	XXX
04651L-30-5	AT&TMOBILITYIILLC		06/13/2023	3RDPARTY	17,500.000	17,500,000	0.00		2.A Z
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						17,500,000	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						17,500,000	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						17,500,000	XXX		XXX
26968*-10-5	Eagle Life Insurance Company		06/30/2023	DIRECT		427,291			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						427,291	XXX		XXX
5989999997. Total - Common Stocks - Part 3						427,291	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						427,291	XXX		XXX
5999999999. Total - Preferred and Common Stocks						17,927,291	XXX		XXX
6009999999 - Totals						1,436,022,283	XXX	6,799,369	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194S-PD-4	GOVERNMENTNATIONALMORTGAGEA APROJ_MBS		06/01/2023	PAYDOWN		971,973	971,973	989,894	979,288		(7,315)		(7,315)		971,973				12,235	09/15/2041	1.A
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2023	PAYDOWN				133,641	94,831		(94,831)		(94,831)						8,476	11/20/2065	1.A
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2023	PAYDOWN				92,268	68,214		(68,214)		(68,214)						5,235	03/20/2066	1.A
0109999999. Subtotal - Bonds - U.S. Governments						971,973	971,973	1,215,803	1,142,333		(170,360)		(170,360)		971,973				25,946	XXX	XXX
4581X0-CE-6	INTER-AMERICAN DEVELOPMENT BAN SENIOR CO		05/22/2023	3RDPARTY		17,430,282	17,450,000	15,467,817	17,344,289		(1,876,138)		(1,876,138)		15,468,151		1,962,131	1,962,131	636,198	01/24/2044	1.A FE
12621V-AB-1	CNOOC FINANCE 2011 LTD SENIOR CORP_BND	D	05/19/2023	3RDPARTY		4,145,800	4,000,000	3,700,645	3,982,665		(281,892)		(281,892)		3,700,773		445,027	445,027	189,750	01/26/2041	1.E FE
23330J-AA-9	DP WORLD LTD UAE SENIOR CORP_BND 144A	D	05/22/2023	3RDPARTY		11,188,530	10,260,000	7,169,527	7,958,319		(788,192)		(788,192)		7,170,127		4,018,403	4,018,403	628,625	07/02/2037	2.C FE
62983P-AA-3	NAKILAT INC SECURED CORP_BND 144A 6.06	D	06/30/2023	REDEMPTION 100.0000 REDEMPTION 100.0000		283,011	283,011	222,163	253,087		29,924		29,924		283,011				8,585	12/31/2033	1.E FE
62983P-AB-1	NAKILAT INC SECURED CORP_BND 144A 6.26	D	06/30/2023			103,846	103,846	81,519	88,242		15,605		15,605		103,846				3,254	12/31/2033	1.F FE
71647N-AY-5	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_	D	06/14/2023	3RDPARTY		5,991,410	6,000,000	6,252,000	6,162,200		(12,782)		(12,782)		6,149,418		(158,008)	(158,008)	316,947	01/27/2028	3.C FE
74727P-AL-5	QATAR STATE OF SENIOR CORP_BND 144A 6	D	05/22/2023	3RDPARTY		15,519,063	13,250,000	12,097,319	13,366,784		(1,269,207)		(1,269,207)		12,097,576		3,421,486	3,421,486	716,089	01/20/2040	1.D FE
80413T-AK-5	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	04/26/2023	3RDPARTY		3,030,450	3,000,000	3,038,360	3,025,688		(1,178)		(1,178)		3,024,510		5,940	5,940	69,271	04/16/2029	1.F FE
856899-AB-5	STATE GRID OVERSEAS INVESTMENT SENIOR CO	D	05/22/2023	MATURITY		13,000,000	13,000,000	12,867,660	12,993,986		6,014		6,014		13,000,000				203,125	05/22/2023	1.E FE
85771P-AC-6	EQUINOR ASA SENIOR CORP_BND 5.100% 08/	D	05/22/2023	3RDPARTY		28,001,820	28,500,000	28,122,097	29,312,926		(1,549,116)		(1,549,116)		27,763,810		238,010	238,010	1,118,388	08/17/2040	1.D FE
85771P-AL-6	EQUINOR ASA SENIOR CORP_BND 3.950% 05/	D	04/05/2023	3RDPARTY		3,587,520	4,000,000	3,690,840	3,750,259		2,102		2,102		3,752,361		(164,841)	(164,841)	63,639	05/15/2043	1.D FE
N0727E-AA-4	ARUBA GOVERNMENT CORP_BND 10.657% 06/1	D	06/07/2023	3RDPARTY		1,682,056	1,554,580	1,546,807	1,549,079		363		363		1,549,441		132,614	132,614	41,737	06/12/2027	2.B PL
0309999999. Subtotal - Bonds - All Other Governments						103,963,788	101,401,437	94,256,754	99,787,524		(5,724,497)		(5,724,497)		94,063,024		9,900,762	9,900,762	3,995,608	XXX	XXX
011770-T9-5	ALASKA STATE OF SENIOR MUNITAX_BND GO		04/04/2023	3RDPARTY		888,964	850,000	850,000	850,000						850,000		38,964	38,964	31,480	08/01/2028	1.D FE
011770-U4-4	ALASKA STATE OF SENIOR MUNITAX_BND GO		04/26/2023	3RDPARTY		268,455	250,000	250,000	250,000						250,000		18,455	18,455	10,647	08/01/2033	1.D FE
011770-U5-1	ALASKA STATE OF SENIOR MUNITAX_BND GO		04/26/2023	VARIOUS		2,091,263	2,000,000	2,000,000	2,000,000						2,000,000		91,263	91,263	74,903	08/01/2028	1.D FE
13063A-5E-0	CALIFORNIA STATE OF MUNITAX_BND GO 7.		06/14/2023	3RDPARTY		5,158,697	4,220,000	5,416,539	5,022,612		(24,092)		(24,092)		4,998,519		160,177	160,177	222,429	04/01/2034	1.C FE
20772J-AC-6	CONNECTICUT STATE OF SENIOR MUNITAX_BND		05/04/2023	3RDPARTY		10,988,846	10,740,000	10,532,611	10,666,813		5,715		5,715		10,672,527		316,318	316,318	329,518	10/01/2030	1.D FE
373384-SC-1	GEORGIA STATE OF MUNITAX_BND GO 4.565		04/20/2023	3RDPARTY		3,110,421	3,050,000	3,288,480	3,176,851		(4,419)		(4,419)		3,172,432		(62,012)	(62,012)	78,512	10/01/2030	1.A FE
373384-ZS-8	GEORGIA STATE OF MUNITAX_BND GO 3.250		04/26/2023	3RDPARTY		278,685	300,000	289,701	294,523		182		182		294,704		(16,019)	(16,019)	8,044	07/01/2031	1.A FE
70914P-MJ-8	PENNSYLVANIA COMMONWEALTH OF SENIOR MUN		05/04/2023	3RDPARTY		193,442	185,000	187,525	186,078		(63)		(63)		186,015		7,426	7,426	7,366	02/15/2030	1.D FE
882723-B7-3	TEXAS STATE OF MUNITAX_BND GO 3.738%		04/27/2023	3RDPARTY		624,767	650,000	650,000	650,000						650,000		(25,233)	(25,233)	14,173	10/01/2031	1.A FE
93974C-PL-8	WASHINGTON STATE OF MUNITAX_BND GO 5.		05/04/2023	3RDPARTY		7,950,571	7,605,000	7,765,313	7,662,065		(4,281)		(4,281)		7,657,784		292,788	292,788	314,876	08/01/2029	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						31,554,111	29,850,000	31,230,169	30,758,942		(26,958)		(26,958)		30,731,981		822,127	822,127	1,091,948	XXX	XXX
052396-UV-8	AUSTIN TX CITY OF SENIOR MUNITAX_BND GO		04/04/2023	3RDPARTY		7,383,013	7,135,000	7,149,270	7,139,440		(138)		(138)		7,139,302		243,711	243,711	226,269	09/01/2029	1.B FE
052430-FC-4	AUSTIN TEX INDPT SCH DIST MUNITAX_BND GO		05/04/2023	3RDPARTY		4,513,908	4,350,000	4,350,000	4,350,000						4,350,000		163,908	163,908	172,074	08/01/2030	1.B FE
05914F-JT-8	BALTIMORE CNTY MD SENIOR MUNITAX_BND GO		04/05/2023	3RDPARTY		10,843,129	10,450,000	10,318,748	10,382,803		1,940		1,940		10,384,743		458,386	458,386	226,155	11/01/2030	1.A FE
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO SENIOR MU		04/04/2023	3RDPARTY		1,804,049	1,640,000	1,724,008	1,698,471		(827)		(827)		1,697,644		106,405	106,405	32,572	12/01/2038	1.B FE
180848-N2-5	CLARK COUNTY OF NEVADA MUNITAX_BND GO		04/26/2023	3RDPARTY		718,425	900,000	900,000	900,000						900,000		(181,575)	(181,575)	23,389	07/01/2041	1.B FE
198036-5L-5	COLUMBIA MO SCH DIST MUNITAX_BND GO 5.		04/04/2023	3RDPARTY		2,331,100	2,260,000	2,260,000	2,260,000						2,260,000		71,100	71,100	70,037	09/01/2029	1.B FE
416848-TR-0	HARTLAND MICH CONS SCH DIST MUNITAX_BND		05/01/2023	VARIOUS																05/01/2027	1.C FE
425506-3S-9	HENNEPIN CNTY MINN SENIOR MUNITAX_BND GO		04/21/2023	3RDPARTY		6,048,056	5,950,000	6,192,165	6,094,015		(4,232)		(4,232)		6,089,782		(41,726)	(41,726)	110,670	12/01/2031	1.A FE
486116-XX-9	KAUAI CNTY HAWAII SENIOR MUNITAX_BND GO		04/26/2023	3RDPARTY		322,989	300,000	323,166	313,322		(354)		(354)		312,968		10,021	10,021	12,778	08/01/2032	1.C FE
486116-YA-8	KAUAI CNTY HAWAII SENIOR MUNITAX_BND GO		04/26/2023	3RDPARTY		435,076	400,000	445,544	427,422		(647)		(647)		426,775		8,301	8,301	17,394	08/01/2033	1.C FE
49474E-4A-8	KING CNTY WASH SENIOR MUNITAX_BND GO 6		04/25/2023	3RDPARTY		1,403,896	1,300,000	1,300,000	1,300,000						1,300,000		103,896	103,896	31,881	12/01/2030	1.A FE
534366-AM-1	LINCOLN WEST HAYMARKET NEB JT MUNITAX_BN		04/25/2023	3RDPARTY		1,009,530	1,000,000	964,290	978,031		453		453		978,483		31,047	31,047	17,417	12/15/2035	1.B FE
534366-AW-9	LINCOLN WEST HAYMARKET NEB JT MUNITAX_BN		04/25/2023	3RDPARTY		1,904,613	1,750,000	1,750,000	1,750,000						1,750,000		154,613	154,613	37,217	12/15/2035	1.B FE
631294-4C-6	CITY OF NASHUA MUNITAX_BND GO 4.226% 0		04/25/2023	3RDPARTY		1,992,100	2,000,000	2,056,800	2,027,549		(1,163)		(1,163)		2,026,387		(34,287)	(34,287)	66,207	01/15/2032	1.B FE
64327T-AQ-1	NEW CASTLE CNTY DEL MUNITAX_BND GO 4.8		05/04/2023	VARIOUS		4,770,765	4,630,000	4,550,734	4,596,980		1,592		1,592		4,598,571		172,193	172,193	182,780	07/15/2030	1.A FE
64966H-YM-6	NEW YORK CITY OF MUNITAX_BND GO 5.968%		04/26/2023	3RDPARTY		827,333	750,000	790,313	775,114		(552)		(552)		774,562		52,771	52,771	29,467	03/01/2036	1.C FE
724581-UX-9	PITTSBURG CALIF UNI SCH DIST MUNITAX_BND		04/26/2023	3RDPARTY		891,605	1,100,000	1,100,000	1,100,000						1,100,000		(208,395)	(208,395)	28,783	08/01/2042	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
76541V-NL-7	RICHMOND VA CITY OF MUNITAX_BND GO 4.		04/25/2023	3RDPARTY		2,560,641	2,490,000	2,474,338	2,480,198		268		268		2,480,466		80,175	80,175	78,352	03/01/2033	1.B FE
79771T-GE-1	SAN FRANCISCO CALIF UNIFIED SC MUNITAX_B		04/04/2023	3RDPARTY		4,544,793	4,350,000	4,380,015	4,360,545		(864)		(864)		4,359,681		185,112	185,112	76,921	06/15/2030	1.D FE
812626-6B-0	SEATTLE CITY OF SENIOR MUNITAX_BND GO		04/21/2023	3RDPARTY		6,761,861	7,195,000	7,195,000	7,195,000						7,195,000		(433,139)	(433,139)	161,456	04/01/2035	1.A FE
873465-VC-9	TACOMA WASH SENIOR MUNITAX_BND GO 5.89		04/20/2023	3RDPARTY		4,501,485	4,190,000	4,190,000	4,190,000						4,190,000		311,485	311,485	98,031	12/01/2030	1.C FE
873465-YA-0	TACOMA WASH SENIOR MUNITAX_BND GO 5.49		04/20/2023	3RDPARTY		850,016	800,000	800,000	800,000						800,000		50,016	50,016	17,471	12/01/2033	1.C FE
882724-DK-0	TEXAS STATE OF MUNITAX_BND GO 3.820%		04/27/2023	3RDPARTY		734,776	800,000	800,000	800,000						800,000		(65,224)	(65,224)	22,920	08/01/2037	1.A FE
914460-FU-9	UNIVERSITY OF MINNESOTA SENIOR MUNITAX_B		04/25/2023	3RDPARTY		1,450,316	1,400,000	1,400,000	1,400,000						1,400,000		50,316	50,316	51,908	08/01/2035	1.C FE
952734-KU-4	WEST FARGO N D PUB SCH DIST NO MUNITAX_B		04/05/2023	3RDPARTY		1,886,166	1,800,000	1,809,360	1,803,314		(187)		(187)		1,803,128		83,038	83,038	45,713	05/01/2027	1.E FE
971567-NZ-1	WILMINGTON DEL SENIOR MUNITAX_BND GO 4		04/25/2023	3RDPARTY		1,521,375	1,500,000	1,500,000	1,500,000						1,500,000		21,375	21,375	33,961	11/01/2030	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						72,011,016	70,440,000	70,723,751	70,622,204		(4,711)		(4,711)		70,617,492		1,393,523	1,393,523	1,871,823	XXX	XXX
04048R-DS-2	ARIZONA BRD REGENTS MUNITAX_BND REV 6.		04/27/2023	3RDPARTY		802,403	750,000	750,000	750,000						750,000		52,403	52,403	38,775	07/01/2030	1.C FE
052476-XD-5	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE		04/21/2023	3RDPARTY		4,753,395	4,500,000	4,500,000	4,500,000						4,500,000		253,395	253,395	115,360	11/15/2030	1.C FE
190760-HR-2	COBB-MARIETTA GA COLISEUM & EX MUNITAX_B		04/26/2023	3RDPARTY		626,366	650,000	646,503	648,137		61		61		648,198		(21,832)	(21,832)	20,109	07/01/2029	1.A FE
20281P-CT-7	COMMONWEALTH FINANCING AUTHORI SENIOR MU		05/04/2023	VARIOUS		6,620,130	6,000,000	6,000,000	6,000,000						6,000,000		620,130	620,130	161,150	06/01/2039	1.E FE
235416-4A-9	DALLAS TEX SENIOR MUNITAX_BND REV 3.74		04/26/2023	3RDPARTY		384,660	400,000	400,000	400,000						400,000		(15,340)	(15,340)	8,620	10/01/2031	1.C FE
235416-4C-5	DALLAS TEX SENIOR MUNITAX_BND REV 3.64		04/26/2023	3RDPARTY		432,338	450,000	450,000	450,000						450,000		(17,663)	(17,663)	9,439	10/01/2030	1.C FE
25477G-EU-5	DISTRICT OF COLUMBIA WASHINGT SENIOR MU		04/26/2023	3RDPARTY		423,568	400,000	401,620	400,866		(29)		(29)		400,837		22,731	22,731	9,117	12/01/2035	1.B FE
264416-AN-8	DUKE UNIVERSITY SENIOR MUNITAX_BND REV		04/26/2023	3RDPARTY		675,030	600,000	669,816	648,280		(772)		(772)		647,508		27,522	27,522	20,183	04/01/2037	1.B FE
271012-DN-3	EAST BAY MUNICIPAL UTILITY DIS SENIOR MU		04/21/2023	3RDPARTY		7,806,375	7,500,000	7,500,000	7,500,000						7,500,000		306,375	306,375	152,280	06/01/2033	1.B FE
295139-AR-0	ERIE CNTY OHIO MUNITAX_BND REV 4.520%		04/01/2023	REDEMPTION 100.0000		87,000	87,000	87,000	87,000						87,000				1,966	04/01/2038	1.D
30291K-AQ-3	FREMF MORTGAGE TRUST FREMF_13 SUB_CMBS _		05/01/2023	PAYDOWN		10,000,000	10,000,000	9,404,688	9,922,727		77,273		77,273		10,000,000				148,301	06/25/2045	1.A
31339W-LL-8	FREDDIE MAC FHR_2419 SENIOR AGENCY_CMO _		06/01/2023	PAYDOWN		22,941	22,941	22,941	22,941						22,941				664	02/15/2032	1.A
3136A7-6E-7	FANNIE MAE FNMA_12-101 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		103,900	81,636	81,559	81,498		22,402		22,402		103,900				1,760	09/25/2042	1.A
3136AC-GN-5	FANNIEMAE-ACES FNMA_13-M3 AGCYSEN SENIOR		06/01/2023	PAYDOWN		12,458,955	12,458,955	12,400,554	12,411,345		47,611		47,611		12,458,955				212,535	01/25/2033	1.A
3136AF-5A-8	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		1,081,644	1,081,644	1,008,633	1,044,796		36,849		36,849		1,081,644				13,280	08/25/2033	1.A
3137A6-TC-6	FREDDIE MAC FHLMC_3812 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		2,366,203	2,241,768	1,933,175	2,149,919		216,284		216,284		2,366,203				35,450	12/15/2030	1.A
3137A7-FL-9	FREDDIE MAC FHLMC_3804 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		1,282,051	1,222,899	965,326	1,147,665		134,386		134,386		1,282,051				17,099	02/15/2031	1.A
31381R-4H-4	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		9,508	9,508	9,900	9,618		(110)		(110)		9,508				214	08/01/2041	1.A
31381R-G5-7	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		19,675	19,675	20,081	19,756		(81)		(81)		19,675				449	07/01/2041	1.A
31381S-PX-4	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		47,253	47,253	48,671	47,640		(386)		(386)		47,253				896	10/01/2041	1.A
31381T-7A-2	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		5,506	5,506	5,765	5,683		(177)		(177)		5,506				102	03/01/2042	1.A
31381T-WA-4	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		8,150	8,150	8,634	8,309		(160)		(160)		8,150				164	03/01/2042	1.A
31381V-BT-1	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		42,340	42,340	43,292	42,634		(294)		(294)		42,340				707	07/01/2042	1.A
31381V-J7-1	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		16,652	16,652	17,126	16,801		(149)		(149)		16,652				283	07/01/2042	1.A
3138L0-VV-0	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		8,002	8,002	8,252	8,090		(88)		(88)		8,002				133	09/01/2042	1.A
3138L2-3B-1	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		15,729	15,729	16,358	15,976		(247)		(247)		15,729				258	03/01/2043	1.A
3138L2-GN-1	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		8,568	8,568	8,097	8,295		273		273		8,568				126	01/01/2031	1.A
3138L2-GP-6	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		8,584	8,584	8,112	8,311		274		274		8,584				126	01/01/2031	1.A
3138L2-NT-0	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		16,524	16,524	17,071	16,733		(209)		(209)		16,524				267	02/01/2043	1.A
3138L2-ZY-6	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		22,762	22,762	23,381	22,999		(237)		(237)		22,762				357	03/01/2038	1.A
3138L3-4D-4	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		05/01/2023	PAYDOWN		3,665,090	3,665,090	3,662,227	3,660,616		4,474		4,474		3,665,090				53,271	06/01/2043	1.A
3138L3-AH-8	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		10,306	10,306	10,779	10,493		(187)		(187)		10,306				173	03/01/2043	1.A
3138L3-AQ-8	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		19,637	19,637	20,158	19,832		(196)		(196)		19,637				308	03/01/2043	1.A
3138L3-AZ-8	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		28,984	28,984	29,709	29,253		(269)		(269)		28,984				450	03/01/2043	1.A
3138L3-CW-3	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		20,264	20,264	20,973	20,539		(275)		(275)		20,264				326	03/01/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138L3-H7-3	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		7,230	7,230	7,517	7,344		(114)		(114)		7,230				120	04/01/2043	1.A
3138L3-PC-3	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		12,907	12,907	13,322	13,071		(164)		(164)		12,907				205	05/01/2043	1.A
3138L3-Q4-0	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		8,159	8,159	8,483	8,291		(132)		(132)		8,159				137	05/01/2043	1.A
3138L3-QY-4	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		6,724	6,724	6,991	6,831		(107)		(107)		6,724				113	04/01/2043	1.A
3138L4-AW-3	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		05/01/2023	PAYDOWN		4,140,454	4,140,454	4,242,186	4,180,016		(39,563)		(39,563)		4,140,454				67,157	06/01/2043	1.A
3138L4-DY-6	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		9,478	9,478	9,839	9,628		(150)		(150)		9,478				156	07/01/2043	1.A
3138L4-NZ-2	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		32,800	32,800	33,312	32,978		(178)		(178)		32,800				567	08/01/2028	1.A
3138L4-V5-9	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		75,732	75,732	77,602	76,508		(776)		(776)		75,732				1,414	08/01/2038	1.A
3138L4-ZP-1	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		14,423	14,423	14,995	14,672		(249)		(249)		14,423				284	09/01/2033	1.A
3138L5-SM-3	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		116,092	116,092	116,528	116,153		(60)		(60)		116,092				2,095	01/01/2034	1.A
3138L5-YU-8	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		117,854	117,854	118,093	117,810		44		44		117,854				2,082	07/01/2029	1.A
3138L9-7L-0	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		36,063	36,063	35,105	36,039		25		25		36,063				481	06/01/2035	1.A
3138L9-EG-3	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		90,418	90,418	90,700	90,350		67		67		90,418				1,152	04/01/2030	1.A
3138LC-3G-8	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		10,715	10,715	10,710	10,704		11		11		10,715				164	01/01/2033	1.A
3138LC-PW-9	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		55,872	55,872	56,466	56,175		(303)		(303)		55,872				874	12/01/2035	1.A
3138LC-TZ-8	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		9,261	9,261	9,301	9,277		(16)		(16)		9,261				141	12/01/2033	1.A
3138LC-UX-1	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		124,697	124,697	126,451	125,833		(1,135)		(1,135)		124,697				2,014	01/01/2036	1.A
3138LC-UZ-6	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		39,813	39,813	40,522	40,284		(471)		(471)		39,813				648	01/01/2036	1.A
3138LC-WA-9	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		58,308	58,308	58,527	58,395		(87)		(87)		58,308				883	01/01/2034	1.A
3138LC-Z7-3	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		16,170	16,170	16,711	16,524		(354)		(354)		16,170				266	01/01/2036	1.A
3138LE-XC-0	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		4,822	4,822	4,994	4,930		(107)		(107)		4,822				68	08/01/2046	1.A
3138LE-ZQ-7	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		5,770	5,770	5,981	5,902		(132)		(132)		5,770				82	08/01/2046	1.A
3138LG-PC-4	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		3,875	3,875	4,015	3,967		(92)		(92)		3,875				63	01/01/2047	1.A
3138LH-A2-0	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		6,666	6,666	6,929	6,840		(173)		(173)		6,666				110	01/01/2047	1.A
3138NJ-BD-9	FEDERALNATIONALMORTGAGEASSO MULTI_MBS		06/01/2023	PAYDOWN		46,688	46,688	41,902	43,619		3,069		3,069		46,688				646	12/01/2032	1.A
31393E-TS-8	FANNIE MAE FNMA_03-90 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		381,890	381,890	375,747	378,666		3,225		3,225		381,890				8,946	09/25/2033	1.A
31397Q-YH-5	FANNIE MAE FNMA_11-17 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		869,507	825,003	637,830	772,446		97,061		97,061		869,507				12,471	03/25/2031	1.A
31398N-5W-0	FANNIE MAE FNMA_10-133 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		386,412	368,811	325,704	345,359		41,053		41,053		386,412				5,643	11/25/2040	1.A
31398S-4P-5	FANNIE MAE FNMA_10-156 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		47,018	38,888	35,376	37,278		9,740		9,740		47,018				865	12/25/2040	1.A
31398S-6F-5	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		51,140	41,164	37,870	39,037		12,103		12,103		51,140				969	01/25/2041	1.A
31398S-6M-0	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		50,996	41,055	37,591	39,404		11,592		11,592		50,996				966	01/25/2041	1.A
31398S-GH-0	FANNIE MAE FNMA_10-129 AGENCY_CMO _10-12		06/01/2023	PAYDOWN		27,365	20,311	18,031	19,114		8,251		8,251		27,365				550	11/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA_10-136 AGENCY_CMO _10-13		06/01/2023	PAYDOWN		50,526	39,356	34,783	36,468		14,058		14,058		50,526				980	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNMA_10-136 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		29,214	21,601	19,110	20,258		8,956		8,956		29,214				588	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR_10-138 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		93,860	72,622	64,369	68,400		25,460		25,460		93,860				1,830	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNMA_10-141 SENIOR AGENCY_CMO		06/01/2023	PAYDOWN		64,366	54,287	48,125	51,017		13,349		13,349		64,366				1,174	12/25/2040	1.A
359900-8X-8	FULTON CNTY GA DEV AUTH MUNITAX_BND REV		04/26/2023	3RDPARTY		912,800	1,000,000	1,000,000	1,000,000						1,000,000		(87,200)	(87,200)	20,817	11/01/2047	1.B FE
362848-QZ-9	GAINESVILLE FLA SENIOR MUNITAX_BND REV		04/21/2023	3RDPARTY		5,302,200	5,000,000	5,000,000	5,000,000						5,000,000		302,200	302,200	166,430	10/01/2030	1.E FE
372546-AT-8	GEORGE WASHINGTON UNIVERSITY SENIOR MUNI		04/24/2023	3RDPARTY		2,322,362	2,550,000	2,550,000	2,550,000						2,550,000		(227,639)	(227,639)	67,313	09/15/2044	1.E FE
409327-DR-1	HAMPTON ROADS SANTN DIST VA MUNITAX_BND		05/04/2023	3RDPARTY		800,940	765,000	809,972	781,019		(1,120)		(1,120)		779,899		21,041	21,041	23,103	11/01/2029	1.B FE
409327-LQ-4	HAMPTON ROADS SANTN DIST VA SUB MUNITAX_		04/26/2023	3RDPARTY		1,031,927	1,300,000	1,300,000	1,300,000						1,300,000		(268,073)	(268,073)	26,823	02/01/2039	1.C FE
46246K-K3-5	IOWA ST FINANCE AUTHORITY SENIOR MUNITAX		04/25/2023	VARIOUS		15,668,686	15,135,000	15,135,000	15,135,000						15,135,000		533,686	533,686	549,024	08/01/2030	1.A FE
46613P-D5-2	JEA FLA WTR & SWR SYS MUNITAX_BND REV		04/25/2023	3RDPARTY		2,652,425	2,500,000	2,500,000	2,500,000						2,500,000		152,425	152,425	80,640	10/01/2030	1.C FE
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNITAX_B		05/15/2023	REDEMPTION 100.0000		48,014	48,014	46,814	47,382		632		632		48,014				1,463	05/15/2033	1.F FE
544495-VX-9	LOS ANGELES CALIF DEPARTMENT O MUNITAX_B		04/04/2023	3RDPARTY		1,038,600	1,000,000	950,000	981,108		981		981		982,089		56,511	56,511	42,136	07/01/2027	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN		04/26/2023	3RDPARTY		543,540	500,000	500,000	500,000						500,000		43,540	43,540	26,371	07/01/2030	1.C FE
604115-BW-4	MINNESOTA PUB FACS AUTH MUNITAX_BND REV		05/04/2023	VARIOUS		16,435,106	15,740,000	15,506,733	15,626,251		4,657		4,657		15,630,908		804,198	804,198	524,028	03/01/2030	1.A FE
604115-BX-2	MINNESOTA PUB FACS AUTH MUNITAX_BND REV		04/26/2023	3RDPARTY		721,322	700,000	684,103	691,605		273		273		691,878		29,444	29,444	22,581	03/01/2031	1.A FE
60416H-3Q-5	MINNESOTA ST HIGHER ED FACS AU MUNI_BND		05/04/2023	3RDPARTY		1,839,484	1,860,000	1,860,000	1,860,000						1,860,000		(20,516)	(20,516)	47,856	03/01/2038	1.C FE
60416S-G4-6	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		04/01/2023	CALL 100.0000		5,000	5,000	5,000	5,000						5,000				174	07/01/2038	1.B FE
60416S-PZ-7	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		06/01/2023	CALL 100.0000		10,000	10,000	10,000	10,000						10,000				403	07/01/2037	1.B FE
60636A-BH-5	MISSOURI ST HEALTH & EDL FACS SENIOR MUN		04/25/2023	VARIOUS		12,744,496	12,275,000	12,281,375	12,278,606		(58)		(58)		12,278,547		465,948	465,948	253,775	11/15/2037	1.B FE
610763-PG-3	MONROE CNTY N Y WTR AUTH MUNITAX_BND REV		04/21/2023	3RDPARTY		4,368,492	4,050,000	4,234,049	4,129,609		(4,084)		(4,084)		4,125,525		242,967	242,967	185,892	08/01/2030	1.B FE
613357-BM-3	MONTGOMERY CNTY MD MUNITAX_BND REV 4.4		04/25/2023	3RDPARTY		1,056,341	1,100,000	1,097,118	1,097,527		94		94		1,097,621		(41,280)	(41,280)	23,662	05/01/2038	1.B FE
64972F-L2-0	NEW YORK CITY WATER AND SEWER MUNITAX_BN		04/04/2023	3RDPARTY		15,121,199	13,100,000	14,808,109	14,485,568		(12,389)		(12,389)		14,473,179		648,020	648,020	242,794	06/15/2042	1.B FE
649902-S6-1	DORMITORY AUTHORITY OF STATE O MUNITAX_B		04/25/2023	3RDPARTY		1,066,280	1,000,000	988,410	994,289		212		212		994,501		71,779	71,779	39,564	02/15/2030	1.B FE
658308-AA-9	NORTH CAROLINA TPK AUTH MUNITAX_BND REV		04/21/2023	3RDPARTY		6,943,574	6,720,000	6,452,880	6,606,542		5,048		5,048		6,611,591		331,984	331,984	291,852	01/01/2031	1.B FE
65857P-AR-2	NORTH CHARLESTON S C MUNITAX_BND REV 4		04/26/2023	3RDPARTY		479,475	500,000	500,000	500,000						500,000		(20,525)	(20,525)	12,216	10/01/2032	1.E FE
660043-AG-5	NORTH HUDSON SEW AUTH N J SENIOR MUNITAX		06/01/2023	VARIOUS		320,000	320,000	320,000	320,000						320,000				8,394	06/01/2032	1.F FE
660043-AG-5	NORTH HUDSON SEW AUTH N J SENIOR MUNITAX		06/01/2023	VARIOUS																06/01/2032	1.F FE
663903-DN-9	NORTHEAST OHIO REGIONAL SEWER MUNITAX_BN		04/25/2023	3RDPARTY		2,702,031	2,550,000	2,550,000	2,550,000						2,550,000		152,031	152,031	62,401	11/15/2032	1.B FE
668444-AM-4	NORTHWESTERN UNIVERSITY SENIOR MUNITAX_B		04/24/2023	3RDPARTY		1,707,758	1,900,000	1,900,000	1,900,000						1,900,000		(192,242)	(192,242)	28,223	12/01/2038	1.B FE
67704L-AA-9	OGLETHORPE POWER CORPORATION SECURED MUN		04/11/2023	3RDPARTY		5,025,550	5,000,000	4,926,850	4,956,167		494		494		4,956,661		68,889	68,889	216,748	01/01/2035	2.A FE
677555-YE-8	OHIO STATE OF MUNITAX_BND REV 8.000%		06/01/2023	VARIOUS		100,000	100,000	100,000	100,000						100,000				4,000	03/01/2029	1.B FE
677555-YE-8	OHIO STATE OF MUNITAX_BND REV 8.000%		06/01/2023	VARIOUS																03/01/2029	1.B FE
677659-V6-8	OHIO ST WTR DEV AUTH SENIOR MUNITAX_BND		04/27/2023	3RDPARTY		961,790	950,000	1,043,366	988,240		(2,072)		(2,072)		986,169		(24,379)	(24,379)	19,067	12/01/2030	1.A FE
67766W-QG-0	OHIO ST WTR DEV AUTH SENIOR MUNITAX_BND		06/02/2023	CALL 101.7410		15,769,855	15,500,000	14,838,850	15,232,888		19,625		19,625		15,252,513		247,487	247,487	650,078	12/01/2034	1.A FE
678331-CY-3	OKANOGAN CNTY WASH PUB UTIL DI MUNITAX_B		04/27/2023	3RDPARTY		479,583	450,000	468,801	461,830		(267)		(267)		461,563		18,020	18,020	11,149	12/01/2035	1.E FE
68428T-AC-1	ORANGE CNTY CALIF SANTN DIST MUNITAX_BND		04/21/2023	3RDPARTY		9,009,680	8,000,000	8,158,480	8,089,779		(2,954)		(2,954)		8,086,824		922,856	922,856	372,533	02/01/2032	1.A FE
709235-ZR-9	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		04/20/2023	3RDPARTY		714,824	800,000	800,000	800,000						800,000		(85,176)	(85,176)	18,500	09/01/2037	1.C FE
709235-ZS-7	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		04/20/2023	3RDPARTY		1,662,538	1,900,000	1,900,000	1,900,000						1,900,000		(237,462)	(237,462)	46,643	09/01/2047	1.C FE
746189-QU-6	PURDUE UNIV IND MUNITAX_BND REV 5.184%		04/20/2023	3RDPARTY		1,334,827	1,300,000	1,300,000	1,300,000						1,300,000		34,827	34,827	54,850	07/01/2030	1.A FE
752111-HE-7	RANCHO CALIF WTR DIST FING AUT MUNITAX_B		04/27/2023	VARIOUS		5,019,632	4,870,000	4,870,000	4,870,000						4,870,000		149,632	149,632	176,249	08/01/2030	1.A FE
759911-S6-8	REGIONAL TRANSPORTATION AUTHOR SENIOR MU		04/27/2023	3RDPARTY		748,104	700,000	693,630	696,247		32		32		696,279		51,825	51,825	35,000	07/01/2035	1.C FE
786005-PM-4	SACRAMENTO MUNICIPAL UTILITY D MUNITAX_B		04/27/2023	3RDPARTY		946,705	850,000	905,250	885,511		(741)		(741)		884,769		61,935	61,935	24,779	05/15/2036	1.C FE
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B		04/26/2023	3RDPARTY		1,108,523	1,300,000	1,276,405	1,279,194		206		206		1,279,399		(170,876)	(170,876)	34,233	09/01/2048	1.B FE
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAX_B		04/25/2023	3RDPARTY		2,980,232	2,820,000	3,069,260	2,918,761		645		645		2,919,406		60,827	60,827	94,819	04/01/2032	1.C FE
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAX_B		04/01/2023	VARIOUS		360,000	360,000	391,820	372,608		(522)		(522)		372,086		(12,086)	(12,086)	10,577	04/01/2032	1.C FE
				REDEMPTION 100.0000																	
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAX_B		04/01/2023																	04/01/2032	1.C FE
80168Q-EA-6	SANTA CLARA VY CALIF WTR DIST MUNITAX_BN		04/27/2023	3RDPARTY		660,533	750,000	766,238	755,545		(605)		(605)		754,941		(94,408)	(94,408)	13,606	06/01/2046	1.B FE
80168Q-EB-4	SANTA CLARA VY CALIF WTR DIST MUNITAX_BN		04/27/2023	3RDPARTY		765,340	850,000	860,625	853,603		(395)		(395)		853,208		(87,868)	(87,868)	14,712	06/01/2038	1.B FE
837545-GH-9	SOUTH DAKOTA CONSERVANCY DIST MUNITAX_BN		04/25/2023	3RDPARTY		1,107,215	1,050,000	1,050,000	1,050,000						1,050,000		57,215	57,215	43,804	08/01/2030	1.A FE
85440K-AA-2	LELAND STANFORD JUNIOR UNIVERS SENIOR MU		04/25/2023	3RDPARTY		878,050	1,000,000	999,980	1,000,000						1,000,000		(121,950)	(121,950)	17,830	05/01/2048	1.A FE
85732P-BZ-2	PENNSYLVANIA ST PUB SCH BLDG A SENIOR MU		04/11/2023	3RDPARTY		15,586,194	15,371,000	15,322,175	15,345,522		1,509		1,509		15,347,031		239,163	239,163	444,051	09/15/2027	1.E FE
881250-EK-6	TERREBONNE PARISH LA MUNITAX_BND REV 4		04/25/2023	3RDPARTY		1,193,950	1,250,000	1,250,000	1,250,000						1,250,000		(56,050)	(56,050)	30,342	04/01/2033	1.C FE
88213A-ET-8	TEXAS A & M UNIVERSITY MUNITAX_BND REV		04/27/2023	3RDPARTY		280,194	300,000	300,000	300,000						300,000		(19,806)	(19,806)	5,524	05/15/2037	1.A FE
88283L-HU-3	TEXAS TRANSPORTATION COMMISSIO MUNITAX_B		05/04/2023	VARIOUS		5,528,916	5,300,000	5,301,989	5,300,787		(9)		(9)		5,300,779		228,137	228,137	164,718	04/01/2030	1.A FE
913366-DG-2	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2023	CALL 100.0000		170,000	170,000	171,979	170,672		(46)		(46)		170,627		(627)	(627)	5,489	05/15/2029	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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																	
913366-DG-2	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2023																	05/15/2029	1.D FE
				REDEMPTION 100.0000																	
913366-ES-5	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2023			682,323	682,323	678,598	681,721		603		603		682,323				19,617	05/15/2025	1.D FE
913366-KC-3	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV		04/26/2023	3RDPARTY		728,220	1,000,000	1,010,780	1,010,548		(49)		(49)		1,010,499		(282,279)	(282,279)	14,742	05/15/2060	1.D FE
91412N-AK-6	UNIVERSITY OF CHICAGO SENIOR MUNITAX_BND		04/20/2023	3RDPARTY		1,181,115	1,300,000	1,299,896	1,299,913		49		49		1,299,961		(118,846)	(118,846)	32,335	10/01/2044	1.C FE
914245-BQ-7	UNIVERSITY OF DELAWARE MUNITAX_BND REV		04/26/2023	3RDPARTY		1,383,964	1,550,000	1,550,000	1,550,000						1,550,000		(166,036)	(166,036)	31,024	11/01/2050	1.B FE
914440-LG-5	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU		04/20/2023	3RDPARTY		2,512,573	2,450,000	2,420,796	2,436,113		536		536		2,436,649		75,924	75,924	59,457	11/01/2029	1.C FE
914455-LL-2	UNIVERSITY OF MICHIGAN MUNITAX_BND REV		04/05/2023	3RDPARTY		23,314,720	22,000,000	22,016,700	22,010,220		(61)		(61)		22,010,160		1,304,560	1,304,560	598,637	04/01/2035	1.A FE
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR SENIOR MU		04/24/2023	3RDPARTY		570,076	650,000	650,000	650,000						650,000		(79,924)	(79,924)	14,217	10/01/2047	1.C FE
915115-7F-0	UNIVERSITY OF TEXAS PERMANENT MUNITAX_BN		04/20/2023	3RDPARTY		865,570	1,000,000	1,000,000	1,000,000						1,000,000		(134,430)	(134,430)	30,765	07/01/2045	1.A FE
915137-5F-6	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		04/27/2023	3RDPARTY		728,063	700,000	660,051	672,087		442		442		672,529		55,534	55,534	25,556	08/15/2042	1.A FE
915137-5T-6	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		04/25/2023	3RDPARTY		1,370,034	1,350,000	1,258,929	1,309,430		1,800		1,800		1,311,230		58,804	58,804	43,886	08/15/2030	1.A FE
915217-SB-0	UNIVERSITY OF VIRGINIA SENIOR MUNITAX_BN		05/04/2023	3RDPARTY		9,780,490	9,415,000	9,414,247	9,414,975						9,414,976		365,515	365,515	322,987	09/01/2040	1.A FE
91523N-GW-0	UNIVERSITY OF WASHINGTON SENIOR MUNITAX_		04/05/2023	3RDPARTY		11,580,725	11,185,000	11,180,079	11,180,564		809		809		11,181,373		399,352	399,352	293,430	10/01/2040	1.B FE
917565-LB-7	UTAH TRANSIT AUTH MUNITAX_BND REV 5.93		04/27/2023	3RDPARTY		821,505	750,000	750,000	750,000						750,000		71,505	71,505	16,822	06/15/2039	1.C FE
924158-AK-4	VERMONT ECONOMIC DEVELOPMENT A SENIOR MU		05/04/2023	3RDPARTY		4,845,074	4,350,000	4,350,000	4,350,000						4,350,000		495,074	495,074	157,325	04/01/2035	1.C FE
924214-FW-4	VERMONT MUN BD BK SENIOR MUNITAX_BND REV		04/25/2023	3RDPARTY		1,120,161	1,050,000	1,050,000	1,050,000						1,050,000		70,161	70,161	25,703	12/01/2035	1.D FE
92817S-XW-3	VIRGINIA ST PUB SCH AUTH MUNITAX_BND REV		04/21/2023	3RDPARTY		9,807,949	9,875,000	9,977,206	9,928,018		(1,798)		(1,798)		9,926,220		(118,272)	(118,272)	151,554	12/15/2030	1.B FE
92818A-EY-8	VIRGINIA RESOURCES AUTHORITY SENIOR MUNI		04/21/2023	3RDPARTY		4,077,677	4,115,000	4,127,472	4,120,802		(180)		(180)		4,120,622		(42,945)	(42,945)	86,578	11/01/2031	1.A FE
92818G-JL-8	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND		05/04/2023	3RDPARTY		2,623,143	2,495,000	2,669,096	2,588,047		(3,835)		(3,835)		2,584,213		38,930	38,930	73,873	11/01/2039	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						307,231,447	297,862,693	297,811,230	298,765,638		747,184		747,184		299,512,818		7,448,772	7,448,772	8,397,346	XXX	XXX
001055-AD-4	AFLAC INCORPORATED SENIOR CORP_BND 6.9		05/22/2023	3RDPARTY		7,003,228	6,540,000	5,852,132	6,607,410		(755,124)		(755,124)		5,852,287		1,150,942	1,150,942	196,800	12/17/2039	1.G FE
00111L-AB-5	AFG ABS LLC AFGE_23-1 ABS_ABS _23-1 144A		05/15/2023	PAYDOWN		124	125	125							124				1	09/16/2030	1.A FE
				REDEMPTION 100.0000																	
00195#-AA-9	AMAZON.COM INC CORP_BND 3.570% 10/31/4		06/30/2023			151,300	151,300	151,300	151,300						151,300				2,251	10/31/2040	1.E
00206R-DK-5	AT&T INC SENIOR CORP_BND 4.550% 03/09/		06/15/2023	3RDPARTY		885,731	1,000,000	884,885			846		846		885,731				34,883	03/09/2049	2.B FE
00206R-GM-8	AT&T INC SENIOR CORP_BND 6.375% 06/01/		04/21/2023	3RDPARTY		1,050,070	1,000,000	1,049,796	1,031,554		(1,594)		(1,594)		1,029,960		20,110	20,110	25,500	06/01/2028	2.B FE
00206R-HJ-4	AT&T INC SENIOR CORP_BND 4.350% 03/01/		06/14/2023	3RDPARTY		4,799,600	5,000,000	4,685,000	4,694,284		19,490		19,490		4,713,774		85,826	85,826	172,188	03/01/2029	2.B FE
002824-AV-2	ABBOTT LABORATORIES SENIOR CORP_BND 6.		05/22/2023	3RDPARTY		13,064,805	11,842,000	12,014,018	13,148,756		(1,134,760)		(1,134,760)		12,013,996		1,050,808	1,050,808	459,864	04/01/2039	1.E FE
002824-BG-4	ABBOTT LABORATORIES SENIOR CORP_BND 4.		04/13/2023	3RDPARTY		4,171,806	4,000,000	4,116,221			(216)		(216)		4,116,006		55,800	55,800	70,194	11/30/2036	1.E FE
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND 4.400% 11/0		06/21/2023	3RDPARTY		1,113,088	1,250,000	1,103,552			199		199		1,103,751		9,337	9,337	6,875	11/06/2042	2.A FE
00287Y-AV-1	ABBVIE INC SENIOR CORP BND 4.300% 05/1		06/21/2023	3RDPARTY		1,378,543	1,500,000	1,375,913			308		308		1,376,221		2,322	2,322	6,629	05/14/2036	2.A FE
006346-AS-9	ADAMS OUTDOOR ADVERTISING ADMS SENIOR AB		06/15/2023	PAYDOWN		31,861	31,861	31,860	31,858		3		3		31,861				639	11/15/2048	1.F FE
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		06/01/2023	3RDPARTY		2,585,009	4,458,617	3,185,537	2,475,516		(90,164)		(90,164)		2,385,352		199,658	199,658	84,147	02/25/2036	1.A FM
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		06/01/2023	PAYDOWN		132,689	132,456	94,635	73,542		59,147		59,147		132,689				2,238	02/25/2036	1.A FM
00817Y-AG-3	AETNA INC SENIOR CORP_BND 6.750% 12/15		05/23/2023	3RDPARTY		10,399,998	9,650,000	8,351,855	9,158,047		(805,870)		(805,870)		8,352,178		2,047,820	2,047,820	289,500	12/15/2037	2.B FE
				REDEMPTION 100.0000																	
01185*-AA-3	ALASKA VENTURES LLC SECURED CORP_BND 4		06/30/2023			383,334	383,334	383,334	383,334						383,334				8,951	06/30/2033	2.C PL
				REDEMPTION 100.0000																	
01185*-AB-1	ALASKA VENTURES LLC SENIOR CORP_BND 4.		06/30/2023			51,103	51,103	51,103	51,103						51,103				1,193	06/30/2033	2.C PL
01748R-AL-9	ALLEGRO CLO I LTD ALLEG_17-1A SENIOR ABS		04/17/2023	PAYDOWN		141,493	141,493	138,486	138,683		2,810		2,810		141,493				3,850	10/16/2030	1.A FE
020908-AH-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	PAYDOWN		12,176	13,283	10,405	9,953		2,223		2,223		12,176				328	07/25/2037	1.A FM
				REDEMPTION 100.0000																	
021345-AA-1	ALTA WIND HOLDINGS LLC SECURED CORP_BND		06/30/2023			33,496	33,496	38,590	38,780		(5,284)		(5,284)		33,496				1,176	06/30/2035	2.C FE
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2023	PAYDOWN		3,097	3,261	2,348	1,708		1,388		1,388		3,097				95	06/25/2036	1.A FM
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/26/2023	PAYDOWN				4,535	1,790		(1,790)		(1,790)						138	07/25/2036	6. 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
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2023	PAYDOWN		14,502	14,426	11,093	11,851		2,651		2,651		14,502				361	08/25/2036	1.A FM
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/02/2023	3RDPARTY		652,500	699,709	611,754	640,963		3,557		3,557		644,520		7,980	7,980	21,103	08/25/2036	1.A FM
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2023	PAYDOWN		18,536	18,439	16,122	16,891		1,645		1,645		18,536				462	08/25/2036	1.A FM
02147V-AA-9	CWA_06-25C SUPSEN WHOLE_CMO _06-25C 6.		06/01/2023	PAYDOWN		2,476	2,496	1,597	1,008		1,468		1,468		2,476				56	10/25/2036	1.A FM
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/26/2023	PAYDOWN				1,717	1,232	1,353	(2,585)		(1,232)						43	11/25/2036	6. Z
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	PAYDOWN			4,110	3,004	1,572		(1,572)		(1,572)						138	04/25/2037	1.A FM
02150E-BG-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2023	PAYDOWN		5,459	8,280	4,751	4,751		707		707		5,459				192	04/25/2037	1.A FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		04/25/2023	PAYDOWN		8,608	8,534	7,709	8,863		(254)		(254)		8,608				87	08/25/2037	3.B FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/26/2023	PAYDOWN		20,046	18,094	16,344	18,790		1,256		1,256		20,046				323	08/25/2037	3.C FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	PAYDOWN		6,646	7,952	6,744	4,938		1,708		1,708		6,646				248	09/25/2037	1.A FM
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	PAYDOWN		28,414	48,029	37,290	23,789		4,625		4,625		28,414				1,375	07/25/2037	1.A FM
023135-AP-1	AMAZON.COM INC SENIOR CORP_BND 4.800%		04/21/2023	3RDPARTY		772,298	750,000	843,885	817,908		(1,515)		(1,515)		816,394		(44,096)	(44,096)	14,000	12/05/2034	1.E FE
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH SENIOR CO		06/15/2023	REDEMPTION 100.0000		331,124	331,124	331,124	331,124						331,124				6,854	06/15/2027	1.F PL
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS SECURED CO		05/01/2023	REDEMPTION 100.0000		506,072	506,072	506,072	506,072						506,072				8,540	11/01/2028	3.A FE
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS SECURED CO		04/17/2023	VARIOUS		270,613	270,613	270,613	270,613						270,613				4,871	04/15/2031	2.C FE
02379#-AA-3	AMERICAN AIRLINES INC CORP_BND 3.930%		06/15/2023	REDEMPTION 100.0000		112,500	112,500	112,500	112,500						112,500				2,211	06/15/2024	2.A PL
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		04/25/2023	3RDPARTY		1,193,049	1,300,000	1,369,173	1,357,928		(638)		(638)		1,357,290		(164,241)	(164,241)	21,060	12/03/2042	1.F FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		06/01/2023	PAYDOWN		34,362	34,362	26,560	21,361		13,000		13,000		34,362				388	09/25/2035	1.A FM
02666B-AG-1	AMERICAN HOMES 4 RENT AH4R_15 SUB_CMBS _		06/01/2023	PAYDOWN																10/17/2052	2.B
026874-AZ-0	AMERICAN INTERNATIONAL GROUP I SENIOR CO		04/13/2023	3RDPARTY		1,069,040	1,000,000	1,089,310	1,075,314		(1,100)		(1,100)		1,074,214		(5,175)	(5,175)	28,125	05/01/2036	2.B FE
03063#-AB-0	AMERICOLD REALTY TRUST CORP_BND 4.860%		04/27/2023	3RDPARTY		29,061,000	30,000,000	30,000,000	30,000,000						30,000,000		(939,000)	(939,000)	1,227,150	01/08/2029	2.B FE
031162-BH-2	AMGEN INC SENIOR CORP_BND 5.650% 06/15		05/22/2023	3RDPARTY		8,408,285	8,500,000	7,690,551	8,466,223		(775,515)		(775,515)		7,690,709		717,576	717,576	212,110	06/15/2042	2.A FE
032095-AH-4	AMPHENOL CORPORATION SENIOR CORP_BND 4		04/21/2023	3RDPARTY		4,003,709	4,050,000	4,046,112	4,047,294		117		117		4,047,411		(43,702)	(43,702)	70,470	06/01/2029	1.G FE
03465V-AA-1	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		06/01/2023	PAYDOWN		283,752	283,752	269,818	269,096		14,656		14,656		283,752				4,986	07/25/2067	1.A FE
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		04/24/2023	3RDPARTY		848,250	1,000,000	924,960	939,274		649		649		939,923		(91,673)	(91,673)	29,271	07/15/2042	2.A FE
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		06/21/2023	3RDPARTY		3,327,672	3,200,000	3,321,104			(192)		(192)		3,320,913		6,760	6,760	62,160	01/23/2039	2.A FE
03765W-BG-2	APOLLO CREDIT FUNDING LTD APCF ABS_ABS _		06/26/2023	PAYDOWN		15,000,000	15,000,000	15,000,750	14,955,201		44,799		44,799		15,000,000				705,559	07/15/2030	1.F FE
037735-CK-1	APPALACHIAN POWER CO SENIOR CORP_BND 6		06/06/2023	3RDPARTY		4,060,754	3,800,000	3,252,291	3,564,448		(312,028)		(312,028)		3,252,420		808,334	808,334	204,983	08/15/2037	2.A FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_		04/30/2023	PAYDOWN		2,500	2,500	2,500	2,500						2,500				40	07/30/2050	2.C FE
039483-AT-9	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		04/24/2023	3RDPARTY		7,159,360	6,500,000	7,298,915	6,959,279		(11,774)		(11,774)		6,947,505		211,855	211,855	219,677	10/01/2032	1.F FE
04016G-BB-3	ARES CLO LTD ARES_16-40A SENIOR ABS_ABS		04/17/2023	PAYDOWN		1,910,423	1,910,423	1,873,985	1,876,383		34,039		34,039		1,910,423				51,207	01/16/2029	1.A FE
04016L-AQ-0	ARES CLO LTD ARES_17-42A SENIOR ABS_ABS		04/24/2023	PAYDOWN		411,294	411,294	403,273	403,906		7,388		7,388		411,294				11,415	01/24/2028	1.A FE
04033J-AD-3	ARI FLEET LEASE TRUST ARIFL_19 SENIOR AB		06/15/2023	PAYDOWN		1,540,936	1,540,936	1,537,806			3,130		3,130		1,540,936				16,465	11/15/2027	1.A FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU		06/15/2023	VARIOUS		312,748	312,748	378,837	369,929		(57,181)		(57,181)		312,748				8,638	06/15/2050	1.D FE
04317@-BL-1	ARTHUR J GALLAGHER & CO CORP_BND 5.140		04/20/2023	3RDPARTY		29,152,400	30,000,000	28,909,500	30,000,000		1,240	1,090,500	(1,089,260)		28,910,740		241,660	241,660	989,450	03/13/2031	2.B PL
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA ABS_ABS _		06/25/2023	PAYDOWN		2,048	2,048	2,025	2,044		4		4		2,048				43	08/25/2033	1.A FM
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT SENIOR MU		06/01/2023	VARIOUS		173,733	173,733	163,881	166,062		7,671		7,671		173,733				4,641	12/01/2050	1.G FE
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT SECURED M		06/01/2023	VARIOUS		28,874	28,874	30,794	30,428		(1,554)		(1,554)		28,874				889	12/01/2051	1.G FE
049560-AG-0	ATMOS ENERGY CORPORATION SENIOR CORP_BND		04/24/2023	3RDPARTY		532,480	500,000	522,665	514,822		(286)		(286)		514,536		17,944	17,944	15,784	10/15/2034	1.E FE
053611-AG-4	AVERY DENNISON CORPORATION SENIOR CORP_B		04/15/2023	VARIOUS		21,000,000	21,000,000	20,992,260	20,999,387		613		613		21,000,000				351,750	04/15/2023	2.B FE
053611-AJ-8	AVERY DENNISON CORPORATION SENIOR CORP_B		04/21/2023	3RDPARTY		2,534,318	2,550,000	2,537,250	2,541,704		385		385		2,542,089		(7,772)	(7,772)	47,998	12/06/2028	2.B FE
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 SENIOR WHOLE_		06/01/2023	PAYDOWN		38,923	37,203	29,623	21,965		16,958		16,958		38,923				662	02/26/2037	1.A FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09		06/01/2023	PAYDOWN		2,192	20,518	15,405	15,405		(13,213)		(13,213)		2,192				513	07/26/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 MEZZANIN WHOL		05/18/2023	3RDPARTY		418,294	522,194	393,604	453,920		11,110		11,110		465,030		(46,736)	(46,736)	10,835	08/26/2037	6. FM
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 WHOLE_CMO _1		06/01/2023	PAYDOWN		14,087	14,087	9,534	9,534		4,553		4,553		14,087				247	07/26/2036	1.A FM
05554L-AC-6	BCREDMMLCLOBXCMM_21-1 ABS _21-1-C 144A		04/26/2023	3RDPARTY		949,920	1,000,000	949,447			83		83		949,530		390	390	1,965	01/16/2035	1.F FE
056054-AA-7	BXCOMMERCIALMORTGAGETRUSTB LCF SENIOR_CM		04/15/2023	PAYDOWN		371,685	371,685	368,966	148,366		2,683		2,683		371,685				5,294	10/15/2036	1.A
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		04/17/2023	PAYDOWN		737,907	737,907	720,893	156,737		16,965		16,965		737,907				10,377	06/15/2038	1.A
05610M-AE-2	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		05/25/2023	3RDPARTY		6,943,734	7,000,000	6,895,213	6,896,317		4,852		4,852		6,901,170		42,564	42,564	281,205	06/15/2039	1.A
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		04/13/2023	3RDPARTY		1,081,947	1,100,000	1,066,538	1,070,313		288		288		1,070,601		11,345	11,345	32,572	09/15/2040	1.G FE
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		06/01/2023	PAYDOWN		28,949	28,949	9,539	9,539		19,410		19,410		28,949				201	10/25/2036	1.A FM
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		06/20/2023	PAYDOWN		17,961	18,184	12,434	16,609		1,351		1,351		17,961				268	05/20/2035	1.A FM
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH		06/01/2023	PAYDOWN		65,096	72,725	56,648	52,956		12,140		12,140		65,096				1,829	06/25/2037	1.A FM
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		06/05/2023	3RDPARTY		572,962	684,384	564,617	573,132		(137)		(137)		572,996		(34)	(34)	20,988	07/25/2036	1.A FM
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		06/01/2023	PAYDOWN		14,450	18,140	14,965	15,191		(741)		(741)		14,450				429	07/25/2036	1.A FM
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		06/15/2023	3RDPARTY		1,089,306	1,222,354	883,914	1,030,133		1,953		1,953		1,032,086		57,221	57,221	24,386	06/25/2035	1.A FM
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		06/01/2023	PAYDOWN		62,661	63,078	45,614	53,159		9,502		9,502		62,661				905	06/25/2035	1.A FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		06/01/2023	PAYDOWN		1,511	1,532	1,204	1,440		71		71		1,511				26	01/25/2036	1.A FM
05949T-BF-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		06/01/2023	PAYDOWN		817	1,395	1,240	1,205		(388)		(388)		817				32	01/25/2036	1.A FM
05951F-AK-0	BANC OF AMERICA FUNDING CORP B SENIOR WH		06/01/2023	PAYDOWN		6,173	6,114	4,873	5,434		739		739		6,173				129	01/25/2037	1.A FM
05951G-AC-6	BANC OF AMERICA FUNDING CORP B WHOLE_CMO		06/28/2023	3RDPARTY		1,003,572	1,157,041	799,804	804,625		5,449		5,449		810,074		193,498	193,498	28,323	03/25/2037	1.A FM
05951G-AC-6	BANC OF AMERICA FUNDING CORP B WHOLE_CMO		06/26/2023	PAYDOWN		37,512	34,726	24,004	24,149		13,363		13,363		37,512				709	03/25/2037	1.A FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		04/01/2023	PAYDOWN		1,478	1,511	1,496	1,516		(38)		(38)		1,478				19	05/20/2036	1.E FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		06/01/2023	PAYDOWN		2,941	2,986	2,956	2,996		(55)		(55)		2,941				52	05/20/2036	1.F FM
059529-AJ-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		06/01/2023	PAYDOWN		8,695	17,140	13,248	11,944		(3,249)		(3,249)		8,695				302	09/25/2037	1.A FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		06/01/2023	PAYDOWN		7,921	11,287	9,206	9,736		(1,816)		(1,816)		7,921				276	05/25/2037	2.C FM
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		06/01/2023	PAYDOWN		13,511	29,829	23,483	23,483		(9,972)		(9,972)		13,511				737	07/26/2036	1.A FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		06/26/2023	PAYDOWN			12,313	7,250	10,731		(10,731)		(10,731)						134	09/26/2036	1.A FM
066940-AA-5	BARCLAYSMORTGAGELOANTRUSTB WHOLE CMO M1-		06/01/2023	PAYDOWN		43,415	43,415	43,415							43,415				212	04/01/2053	1.A FE
06849R-AC-6	BARRICK NORTH AMERICA FINANCE SENIOR COR		04/13/2023	3RDPARTY		1,565,054	1,301,000	1,583,811	1,534,538		(2,627)		(2,627)		1,531,911		33,142	33,142	56,377	09/15/2038	1.G FE
				REDEMPTION 100.0000																	
070101-F#-2	BASIN ELECTRIC POWER COOPERATI 1ST_MTG C		06/15/2023			134,923	134,923	134,923	134,923						134,923				2,766	06/15/2034	1.F
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SENIOR ABS		06/01/2023	PAYDOWN		16,715	16,715	16,901	16,869		(154)		(154)		16,715				472	05/28/2037	1.A FM
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SENIOR_CM		06/01/2023	PAYDOWN				20,861	20,676		(20,676)		(20,676)						1,167	08/15/2052	1.A FE
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		06/01/2023	PAYDOWN		337,270	337,277	271,288	161,299		175,971		175,971		337,270				6,832	01/25/2036	1.A FM
073871-BL-8	BEAR STEARNS ALT-A TRUST BALTA WHOLE_CMO		06/01/2023	PAYDOWN		11,181	11,181	9,774	9,975		1,206		1,206		11,181				148	07/25/2036	5.B FM
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		06/01/2023	3RDPARTY		1,723,025	3,342,090	2,345,730	1,056,167		(39,769)		(39,769)		1,016,398		706,627	706,627	68,863	12/25/2046	1.A FM
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		06/01/2023	PAYDOWN		30,881	29,573	20,757	9,346		21,536		21,536		30,881				468	12/25/2046	1.A FM
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		06/28/2023	3RDPARTY		328,116	358,843	324,769	246,927		(7,537)		(7,537)		239,390		88,726	88,726	8,306	08/25/2035	1.A FM
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		06/01/2023	PAYDOWN		93,253	92,987	84,157	63,986		29,268		29,268		93,253				1,856	08/25/2035	1.A FM
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		06/01/2023	PAYDOWN		7,763	9,390	7,977	8,070		(306)		(306)		7,763				159	10/25/2036	1.A FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		06/07/2023	3RDPARTY		860,961	1,007,017	800,942	885,714		1,568	86,340	(84,772)		800,942		60,020	60,020	18,690	07/25/2036	1.A FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		06/01/2023	PAYDOWN		37,334	36,721	29,207	32,298		8,185	3,148	5,037		37,334				508	07/25/2036	1.A FM
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SUPSEN WH		06/05/2023	3RDPARTY		2,384,794	4,706,153	3,229,365	1,411,515		(70,926)		(70,926)		1,340,589		1,044,205	1,044,205	89,474	09/25/2047	1.A FM
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SUPSEN WH		06/01/2023	PAYDOWN		65,656	64,469	44,239	19,336		46,320		46,320		65,656				896	09/25/2047	1.A FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		06/26/2023	PAYDOWN		70,751	70,751	57,861	50,086		20,665		20,665		70,751				750	09/25/2046	1.A FM
075887-AV-1	BECTON DICKINSON AND COMPANY SENIOR CORP		05/22/2023	3RDPARTY		6,907,950	7,000,000	6,760,648	7,193,070		(499,032)		(499,032)		6,694,038		213,912	213,912	220,500	05/15/2039	2.B FE
075887-BW-8	BECTON DICKINSON AND COMPANY SENIOR CORP		04/26/2023	3RDPARTY		1,944,093	2,000,000	1,942,253			3,048		3,048		1,945,301		(1,208)	(1,208)	28,778	06/06/2027	2.B FE
081331-AB-6	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		06/15/2023	VARIOUS		276,945	276,945	273,483	276,208		738		738		276,945				6,965	12/15/2025	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
081331-AE-0	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		06/15/2023	VARIOUS		37,462	37,462	40,685	39,709		(2,247)		(2,247)		37,462				993	12/15/2035	1.E FE
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _		04/20/2023	PAYDOWN		824,594	824,594	816,117	816,345		8,249		8,249		824,594				23,020	07/20/2029	1.A FE
08860F-AA-6	BANKERSHEALTHCAREGROUPSECUR ABS 3-A-A 14		06/17/2023	PAYDOWN REDEMPTION 100.0000		398,876	398,876	397,133			1,743		1,743		398,876				3,937	04/17/2036	1.A FE
09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND		06/30/2023			100,009	100,009	100,009	100,009						100,009				1,649	06/30/2037	2.B PL
091802-AB-4	B & D HOLDINGS LLC SENIOR CORP_BND 144A		04/24/2023	3RDPARTY		634,920	600,000	628,548	612,341		(606)		(606)		611,735		23,185	23,185	34,663	07/01/2028	2.A FE
09629C-AL-9	ACRECLTDACREC_23-FL2 ABS_ABS _17-1A 144A		04/20/2023	PAYDOWN		275,015	275,015	273,145			1,870		1,870		275,015				3,979	07/20/2029	1.A FE
099724-AC-0	BORGWARNER INC SENIOR CORP_BND 7.125%		04/24/2023	3RDPARTY REDEMPTION 100.0000		654,618	600,000	688,056	640,156		(1,768)		(1,768)		638,387		16,231	16,231	29,806	02/15/2029	2.A FE
10240*-AA-7	BOWIE ACQUISITIONS LLC CORP_BND 3.920%		06/30/2023			800,356	800,356	800,356	800,356						800,356				15,687	09/30/2038	2.C PL
10568E-AA-0	BRAVORESIDENTIALFUNDINGTRUS WHOLE CMO NQ		06/01/2023	PAYDOWN		10,589	10,589	10,264			325		325		10,589				64	04/25/2062	1.A FE
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		06/01/2023	PAYDOWN		43,354	43,354	38,152			5,203		5,203		43,354				115	04/25/2060	1.A
10569J-AA-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		06/01/2023	PAYDOWN		12,844	12,844	12,507			337		337		12,844				273	07/25/2062	1.A FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH T SECURED C		06/20/2023	VARIOUS		1,254,122	1,254,122	1,254,122	1,254,122						1,254,122				29,002	12/20/2025	1.E FE
12478C-AA-9	CBAM CLO MANAGEMENT CBAM_18-8A SENIOR AB		04/20/2023	PAYDOWN		30,269	30,269	29,944	29,949		320		320		30,269				863	10/20/2029	1.A FE
12510H-AA-8	CAPITAL AUTOMOTIVE REIT CAUTO ABS 20-1-A		06/15/2023	PAYDOWN		900	900	847			52		52		900				2	02/15/2050	1.A FE
12511J-AB-1	CCG RECEIVABLES TRUST CCG_22-1 ABS -1-A2		06/14/2023	PAYDOWN		380,104	380,104	374,521			5,583		5,583		380,104				2,501	07/16/2029	1.A FE
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		06/01/2023	PAYDOWN		3,094	3,537	2,981	2,003		1,092		1,092		3,094				89	04/25/2037	1.A FM
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		06/01/2023	PAYDOWN		3,352	3,832	3,116	2,095		1,257		1,257		3,352				97	04/25/2037	1.A FM
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		06/01/2023	PAYDOWN			2,716	2,221	1,312		(1,312)		(1,312)						50	09/25/2036	1.A FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		05/01/2023	PAYDOWN		8,705	8,735	7,112	4,504		4,201		4,201		8,705				235	10/25/2036	1.A FM
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		06/01/2023	PAYDOWN		4,544	4,544	3,971	2,844		1,700		1,700		4,544				133	09/25/2037	1.A FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		06/01/2023	PAYDOWN		5	(5,607)	(3,026)	(3,026)		3,031		3,031		5				114	08/25/2037	1.B FM
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		06/01/2023	PAYDOWN			10,416	9,240	5,675		(5,675)		(5,675)						135	01/25/2038	1.A FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO		06/25/2023	PAYDOWN		4,031	573	344	344		3,686		3,686		4,031				249	08/25/2037	3.C FM
12550Y-AN-4	CIFC FUNDING LTD CIFC_17-2A SENIOR ABS_A		04/20/2023	PAYDOWN		34,131	34,131	33,621	24,174		474		474		34,131				818	04/20/2030	1.A FE
125523-AH-3	CIGNA GROUP SENIOR CORP_BND 4.375% 10/		04/26/2023	3RDPARTY		2,994,342	3,000,000	2,996,431	2,997,671		114		114		2,997,784		(3,442)	(3,442)	69,635	10/15/2028	1.G FE
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18		06/01/2023	PAYDOWN		50,283	50,283	47,586	47,973		2,310		2,310		50,283				731	03/25/2048	1.A
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19		06/01/2023	PAYDOWN		15,220	15,220	15,424	17,071		(1,851)		(1,851)		15,220				222	08/25/2049	1.A
12558T-AA-5	CIM TRUST CIM_19-J2 WHOLE_CMO _19-J2 144		06/25/2023	PAYDOWN		9,437	9,437	9,673	10,017		(580)		(580)		9,437				125	10/25/2049	1.A
12566V-AE-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		06/01/2023	PAYDOWN		27,539	26,387	20,442	20,690		6,850		6,850		27,539				792	04/25/2037	1.A FM
12570D-AA-4	CIMTRUSTCIM_23-I1 WHOLE CMO I1-A1 144A		06/01/2023	PAYDOWN		91,208	91,208	91,206			2		2		91,208				883	04/25/2058	1.A FE
12624K-AW-6	COMM MORTGAGE TRUST COMM_12-CR SUB SUB_C		06/01/2023	PAYDOWN		22,195	22,195	22,936	22,182		13		13		22,195				417	08/15/2045	1.A FM
12624P-AF-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR SE		04/01/2023	PAYDOWN				1,897	44		(44)		(44)						55	10/17/2045	1.F FE
12624P-AF-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR SE		06/01/2023	PAYDOWN				5,817	136		(136)		(136)						240	10/17/2045	1.G FE
12624Q-AS-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR_CM		06/01/2023	PAYDOWN				235,479	55,603		(55,603)		(55,603)						10,885	10/15/2045	2.A FE
12625F-AU-0	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C		04/01/2023	PAYDOWN		7,238,835	7,238,835	6,913,519	7,220,977		17,858		17,858		7,238,835				87,180	03/10/2046	1.A
12625K-AL-9	COMM MORTGAGE TRUST COMM_13-CR AM SUB_CM		06/01/2023	PAYDOWN		4,250,000	4,250,000	4,376,886	4,246,941		3,059		3,059		4,250,000				73,260	06/10/2046	1.A
12625U-AC-7	COMM MORTGAGE TRUST COMM_13-CR AM SUB_CM		05/01/2023	PAYDOWN		10,000,000	10,000,000	9,974,881	9,988,731		11,269		11,269		10,000,000				166,457	07/10/2045	1.A
12625U-BC-6	COMM MORTGAGE TRUST COMM_13-CR SENIOR_CM		05/01/2023	PAYDOWN				1,217,913	1,875		(1,875)		(1,875)						4,761	07/10/2045	1.A FE
12626B-AQ-7	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C		06/01/2023	PAYDOWN		207,046	207,046	212,792	207,324		(278)		(278)		207,046				5,083	08/10/2046	1.A
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		06/01/2023	PAYDOWN		30,551	31,294	23,293	20,911		9,639		9,639		30,551				898	06/25/2037	3.B FM
12638P-BT-5	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		06/01/2023	PAYDOWN		4,810	4,810	4,016	4,139		671		671		4,810				126	04/25/2037	1.A FM
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		06/01/2023	PAYDOWN		71,500	71,500	60,596	67,048		4,452		4,452		71,500				1,231	10/26/2035	1.A FM
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		04/20/2023	3RDPARTY		2,872,819	4,159,322	2,787,990	2,787,990						2,787,990		84,829	84,829	88,245	10/26/2035	1.A FM
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		04/01/2023	PAYDOWN		73,993	73,757	49,439	49,439		24,554		24,554		73,993				1,358	10/26/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		06/01/2023	PAYDOWN		15,499	15,499	13,252	13,567		2,310	377	1,933		15,499				215	06/25/2036	1.A FM
12643H-AM-2	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		06/01/2023	PAYDOWN		144,539	144,539	138,848	140,015		4,524		4,524		144,539				2,260	12/26/2036	1.A FM
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		06/01/2023	PAYDOWN		62,232	62,232	42,006	24,096		38,136		38,136		62,232				1,080	07/28/2036	1.A FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		06/01/2023	PAYDOWN		80,034	53,568	36,761	41,274		38,760		38,760		80,034				1,533	02/27/2037	1.A FM
12646U-AN-8	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH		06/01/2023	PAYDOWN		43,108	43,108	43,148	43,145		(38)		(38)		43,108				606	03/25/2043	1.A
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		06/01/2023	PAYDOWN		163,200	163,200	166,841	167,766		(4,566)		(4,566)		163,200				2,636	10/25/2047	1.A
12663G-AA-5	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		06/01/2023	PAYDOWN		65,824	65,824	64,137			1,687		1,687		65,824				460	04/25/2067	1.A FE
12663G-AB-3	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		06/01/2023	PAYDOWN		88,120	88,120	86,578			1,542		1,542		88,120				718	04/25/2067	1.C FE
				REDEMPTION 100.0000																	
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A		06/10/2023			1,215	1,215	1,215	1,215						1,215				38	01/10/2032	2.B FE
126650-CM-0	CVS HEALTH CORP SENIOR CORP_BND 4.875%		04/25/2023	3RDPARTY		2,499,434	2,550,000	2,510,297	2,520,772		548		548		2,521,320		(21,886)	(21,886)	95,652	07/20/2035	2.B FE
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		05/01/2023	PAYDOWN		1	1	1							1					03/25/2035	1.A FM
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2023	PAYDOWN		973	973	915	985		(11)		(11)		973				13	12/25/2034	1.A FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		05/01/2023	PAYDOWN		18,151	18,483	17,132	18,126		25		25		18,151				403	02/25/2035	1.D FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2023	PAYDOWN		12,855	12,946	12,000	12,696		158		158		12,855				356	02/25/2035	1.E FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	PAYDOWN		6,364	15,720	12,104	9,297		(2,933)		(2,933)		6,364				311	10/25/2035	1.A FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	PAYDOWN		157	157	138	111		47		47		157				4	10/25/2035	3.A FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		05/01/2023	PAYDOWN		375	1,157	1,012	813		(439)		(439)		375				22	10/25/2035	3.B FM
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/05/2023	3RDPARTY		1,707,063	2,559,033	1,987,062	1,614,122		(61,737)		(61,737)		1,552,385		154,678	154,678	71,846	12/25/2035	1.A FM
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2023	PAYDOWN		47,325	46,673	36,241	29,439		17,886		17,886		47,325				1,044	12/25/2035	1.A FM
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2023	PAYDOWN		2,259	2,997	2,562	2,020		240		240		2,259				63	01/25/2036	1.A FM
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2023	PAYDOWN		8,343	8,214	6,448	4,717		3,626		3,626		8,343				306	05/25/2036	1.A FM
126694-F3-7	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR AB		06/01/2023	3RDPARTY		853,037	2,773,211	1,040,715	1,052,576		5,118		5,118		1,057,695		(204,657)	(204,657)	37,112	04/25/2046	3.C FM
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		06/01/2023	PAYDOWN		33,037	75,205	55,787	49,194		(16,156)		(16,156)		33,037				1,723	11/25/2035	1.A FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		06/25/2023	PAYDOWN		44,224	44,224	40,850	40,850		3,374		3,374		44,224				920	09/25/2035	1.A FM
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		06/01/2023	PAYDOWN				12,205	4,396	3,170	(7,566)		(4,396)						314	09/25/2035	6. FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		06/01/2023	PAYDOWN		10,540	10,544	7,947	6,777		3,764		3,764		10,540				281	11/25/2035	1.A FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		06/01/2023	PAYDOWN		2,499	2,534	1,255	1,482		1,193	176	1,017		2,499				75	04/25/2036	1.A FM
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		06/01/2023	PAYDOWN			1,568	1,377	824		(824)		(824)						33	12/25/2035	1.A FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		06/01/2023	PAYDOWN		14,212	14,255	12,444	9,594		4,618		4,618		14,212				327	01/25/2036	1.A FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		06/01/2023	PAYDOWN		19,944	20,178	14,831	17,575		2,369		2,369		19,944				318	02/20/2036	1.A FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		06/05/2023	3RDPARTY		1,487,862	1,663,279	1,342,266	1,363,836		6,024		6,024		1,369,859		118,002	118,002	31,427	03/20/2036	1.A FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		06/01/2023	PAYDOWN		81,133	83,097	67,060	68,137		12,996		12,996		81,133				1,450	03/20/2036	1.A FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL_03 SENIOR WH		06/01/2023	PAYDOWN		13,928	13,928	12,953	12,926		1,001		1,001		13,928				334	05/25/2033	1.A FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL_04 SUPSEN WH		06/01/2023	PAYDOWN		150,812	150,812	151,944	151,094		(282)		(282)		150,812				3,601	05/25/2034	1.A FM
				REDEMPTION 100.0000																	
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CORP_BND		06/10/2023			43,565	43,565	43,565	43,565						43,565				708	10/10/2039	2.B
133131-AS-1	CAMDEN PROPERTY TRUST SENIOR CORP_BND		06/15/2023	MATURITY		4,000,000	4,000,000	3,955,120	3,997,778		2,222		2,222		4,000,000				97,500	06/15/2023	1.G FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS SENIOR MU		04/01/2023	VARIOUS		160,000	160,000	167,496	166,061		(48)		(48)		166,013		(6,013)	(6,013)	4,458	10/01/2050	2.B FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS SENIOR MU		04/01/2023	VARIOUS																10/01/2050	2.B FE
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		05/04/2023	3RDPARTY		1,760,994	1,800,000	1,800,000							1,800,000		(39,006)	(39,006)	26,520	02/01/2029	2.A FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU		06/10/2023	VARIOUS		37,816	37,816	34,223	34,789		3,027		3,027		37,816				906	02/10/2052	2.C
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B		06/10/2023	VARIOUS		97,529	97,529	107,236	106,025		(8,496)		(8,496)		97,529				2,474	07/10/2052	1.E FE
				REDEMPTION 100.0000																	
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CORP_BND		06/15/2023			50,729	50,729	50,729	50,729						50,729				988	03/15/2044	1.E
144141-CU-0	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		04/21/2023	3RDPARTY		1,616,940	1,500,000	1,500,000	1,500,000						1,500,000		116,940	116,940	56,146	09/15/2033	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
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		06/05/2023	3RDPARTY		505,368	528,073	496,389	512,482		2,030		2,030		514,512		(9,144)	(9,144)	11,202	05/25/2034	1.A FM
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		05/25/2023	PAYDOWN		32,326	32,326	30,386	31,371		954		954		32,326				506	05/25/2034	1.A FM
14727Q-AC-9	CASCADE FUNDING MORTGAGE TRUST SUB WHOLE		05/18/2023	3RDPARTY		2,272,060	2,379,703	2,218,670	2,210,490		(1,014)		(1,014)		2,217,382		54,678	54,678	13,987	10/25/2068	1.G FE
15502#-AA-5	CENTRAL PORT LLC CORP_BND 4.860% 11/05		06/30/2023	REDEMPTION 100.0000		225,000	225,000	225,000	225,734		(734)		(734)		225,000				5,468	11/05/2029	3.A
15674#-AC-3	CERBERUS ONSHORE LEVERED IV LL ABS_ABS _		04/16/2023	PAYDOWN		5,885	5,885	5,885	5,885						5,885				204	07/16/2028	1.C FE
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		06/01/2023	PAYDOWN		9,394	2,667	1,372	1,372		8,022		8,022		9,394				377	07/25/2037	1.A FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		05/01/2023	PAYDOWN			1,035	845	521		(521)		(521)						22	10/25/2036	2.C FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		04/01/2023	PAYDOWN		12,280	5,534	4,515	2,785		9,495		9,495		12,280				332	10/25/2036	3.A FM
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 WHOLE_CMO _06-		06/01/2023	PAYDOWN		148,705	155,267	128,343	130,271		20,362	1,928	18,434		148,705				2,682	06/25/2036	1.A FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 SUPSEN WHOLE_		06/25/2023	PAYDOWN		52,857	47,424	35,746	19,936		32,921		32,921		52,857				854	08/25/2037	1.A FM
162665-AN-3	CHC COMMERCIAL MORTGAGE TRUST SUB SUB_CM		06/15/2023	PAYDOWN		480,253	480,253	480,253	480,253						480,253				17,079	06/15/2034	1.E
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SUB SUB_CM		06/15/2023	PAYDOWN		384,202	384,202	304,428	320,706		63,496		63,496		384,202				14,165	06/15/2034	3.C
166756-AU-0	CHEVRON USA INC SENIOR CORP_BND 5.250%		05/19/2023	3RDPARTY		9,006,930	9,000,000	8,096,309	8,957,680		(861,117)		(861,117)		8,096,563		910,367	910,367	246,750	11/15/2043	1.D FE
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		06/26/2023	PAYDOWN		60,822	57,291	49,485	54,261		6,561		6,561		60,822				676	04/25/2047	1.A FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		06/01/2023	PAYDOWN			368	260	260		(260)		(260)						9	09/25/2037	3.A FM
17252M-AG-5	CINTAS NO 2 CORP SENIOR CORP_BND 6.150		06/08/2023	3RDPARTY		23,931,410	22,431,000	23,157,689	24,458,029		(1,456,464)		(1,456,464)		23,001,565		929,844	929,844	1,138,093	08/15/2036	1.G FE
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP_BND 5.90		05/19/2023	3RDPARTY		762,391	700,000	613,988	673,651		(59,626)		(59,626)		614,025		148,366	148,366	31,893	02/15/2039	1.D FE
17307G-2Z-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		06/01/2023	PAYDOWN		5,008	5,008	4,978	4,979		29		29		5,008				81	10/25/2035	1.A FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO		06/01/2023	PAYDOWN		34,485	34,485	33,666	33,899		586		586		34,485				991	07/25/2034	1.A FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		06/01/2023	PAYDOWN		8,941	9,311	4,955	4,318		4,623		4,623		8,941				149	12/25/2035	1.A FM
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST ABS_ABS _0		06/05/2023	3RDPARTY		3,997,595	4,246,421	4,129,905	3,904,757		(42,797)		(42,797)		3,861,960		135,635	135,635	129,565	08/25/2035	1.A FM
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST ABS_ABS _0		06/01/2023	PAYDOWN		74,838	74,838	72,784	68,816		6,021		6,021		74,838				1,908	08/25/2035	1.A FM
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/28/2023	3RDPARTY		1,076,859	1,677,921	1,298,291	979,134		(36,740)		(36,740)		942,394		134,466	134,466	34,733	10/25/2036	1.A FM
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2023	PAYDOWN		30,759	30,759	23,799	17,949		12,810		12,810		30,759				390	10/25/2036	1.A FM
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		05/18/2023	3RDPARTY		2,662,684	3,128,361	2,604,058	2,544,614		(7,249)		(7,249)		2,537,365		125,318	125,318	59,048	04/25/2037	1.A FM
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		05/01/2023	PAYDOWN		23,921	25,408	21,149	20,667		3,255		3,255		23,921				374	04/25/2037	1.A FM
17312F-AL-7	CITIGROUP MORTGAGE SECURITIES SUPSEN WHO		06/01/2023	PAYDOWN		27,625	29,019	26,451	26,483		1,142		1,142		27,625				840	04/25/2037	1.A FM
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2023	PAYDOWN		23,215	23,215	20,014	19,069		4,146		4,146		23,215				391	04/25/2036	1.A FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		06/01/2023	PAYDOWN			8,137	6,923	6,923		(6,923)		(6,923)						123	12/25/2036	2.B FM
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		05/18/2023	3RDPARTY		489,673	544,150	406,242	478,964		7,594		7,594		486,558		3,115	3,115	10,260	04/27/2037	1.A FM
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		05/01/2023	PAYDOWN		72,482	72,690	54,268	63,982		8,499		8,499		72,482				1,140	04/27/2037	1.A FM
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2023	PAYDOWN		26,367	27,207	23,273	24,382		1,985		1,985		26,367				422	03/25/2036	1.A FM
17320D-AN-8	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB		04/01/2023	PAYDOWN		477,877					477,877		477,877		477,877				25,907	04/10/2046	1.A
17320D-AQ-1	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		04/01/2023	PAYDOWN		728,526	728,526	714,866	727,375		1,151		1,151		728,526				9,063	04/12/2046	1.A
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2023	PAYDOWN		58,771	58,487	44,299	44,299		14,472		14,472		58,771				1,019	02/20/2036	1.A FM
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN A		06/26/2023	PAYDOWN		76,588	79,463	53,538	64,965		11,623		11,623		76,588				1,235	01/25/2036	1.A FM
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LOAN WHOLE_CMO		06/01/2023	PAYDOWN		53,582	62,348	48,772	49,994		3,588		3,588		53,582				1,574	06/25/2037	1.A FM
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		06/25/2023	PAYDOWN		163,709	163,709	138,948	136,449		27,260		27,260		163,709				1,303	07/25/2051	1.A FE
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		06/25/2023	PAYDOWN		169,589	169,589	166,048	166,077		3,512		3,512		169,589				1,612	07/26/2055	1.A FE
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		06/25/2023	PAYDOWN		12,507	12,507	9,898	9,915		2,592		2,592		12,507				87	06/25/2052	1.A FE
19688N-AA-6	COLTMORTGAGELOANTRUSTCOLT_ WHOLE CMO 3-1		06/01/2023	PAYDOWN		162,483	162,483	162,483							162,483				1,286	05/25/2068	1.A FE
19688P-AA-1	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		05/01/2023	3RDPARTY		(2,194)	(2,178)	(2,174)	(2,174)		(7,435)		(7,435)		(9,609)		7,415	7,415	32,525	12/26/2067	1.A FE
19688P-AA-1	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		03/01/2023	PAYDOWN		2,178	2,178	2,174	2,174		5		5		2,178				37	12/26/2067	1.A FE
20030N-AF-8	COMCAST CORPORATION SENIOR CORP_BND 5.		04/21/2023	3RDPARTY		1,067,710	1,000,000	951,720	967,647		563		563		968,209		99,501	99,501	20,403	06/15/2035	1.G FE
20030N-AK-7	COMCAST CORPORATION SENIOR CORP_BND 6.		04/21/2023	3RDPARTY		570,500	500,000	497,490	498,320		27		27		498,347		72,153	72,153	14,444	11/15/2035	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
20030N-CJ-8	COMCAST CORPORATION SENIOR CORP_BND 3.		04/21/2023	3RDPARTY		445,195	500,000	497,575	498,016		31		31		498,047		(52,852)	(52,852)	12,675	03/01/2038	1.G FE
20030N-CL-3	COMCAST CORPORATION SENIOR CORP_BND 4.		04/04/2023	3RDPARTY		15,353,808	15,800,000	15,789,572	15,791,267		100		100		15,791,367		(437,559)	(437,559)	345,230	10/15/2038	1.G FE
200340-AQ-0	COMERICA INCORPORATED SUB CORP_BND 3.8		04/28/2023	3RDPARTY		9,514,320	10,936,000	11,037,924	10,972,146		(3,223)		(3,223)		10,968,923		(1,454,603)	(1,454,603)	323,220	07/22/2026	2.B FE
200340-AT-4	COMERICA INCORPORATED SENIOR CORP_BND		04/28/2023	VARIOUS		16,993,625	20,000,000	21,474,200	20,977,734		(51,773)		(51,773)		20,925,962		(3,932,337)	(3,932,337)	602,222	02/01/2029	2.A FE
202795-HT-0	COMMONWEALTH EDISON COMPANY SECURED CORP		05/22/2023	3RDPARTY		10,000,890	9,000,000	8,037,622	8,978,881		(941,015)		(941,015)		8,037,866		1,963,024	1,963,024	498,263	01/15/2038	1.F FE
21036P-AQ-1	CONSTELLATION BRANDS INC SENIOR CORP BND		04/13/2023	3RDPARTY		974,555	1,000,000	970,257			320		320		970,577		3,978	3,978	13,053	12/06/2026	2.B FE
				REDEMPTION 100.0000																	
210795-QB-9	UNITED AIRLINES 2012-2 PASS TH SECURED C		04/29/2023			299,125	299,125	301,306	299,590		(464)		(464)		299,125				5,983	10/29/2024	2.B FE
212168-AA-6	CONTINENTAL WIND LLC SECURED CORP_BND 14		04/21/2023	VARIOUS		1,973,055	1,924,870	1,924,870	1,924,870						1,924,870		48,185	48,185	73,252	02/28/2033	2.B FE
				REDEMPTION 0.4149																	
212168-AA-6	CONTINENTAL WIND LLC SECURED CORP_BND 14		04/15/2023				2	2	2		(2)		(2)							02/28/2033	2.B FE
				REDEMPTION 100.0000																	
21688*-AA-3	COOPERATIVE ENERGY A MISSISSIP CORP_BND		05/08/2023			166,667	166,667	166,667	166,667						166,667				2,625	11/06/2049	1.F
219350-AX-3	CORNING INC SENIOR CORP_BND 4.700% 03/		04/10/2023	3RDPARTY		20,520,716	21,170,000	20,998,587	21,018,069		2,049		2,049		21,020,118		(499,402)	(499,402)	572,119	03/15/2037	2.A FE
224399-AP-0	REDCO CORP SENIOR CORP_BND 6.550% 11/1		05/16/2023	VARIOUS		5,435,905	5,181,000	5,366,863	5,312,871		(2,307)		(2,307)		5,310,564		125,341	125,341	172,506	11/15/2036	2.C FE
224399-AR-6	REDCO CORP SENIOR CORP_BND 4.450% 12/1		04/04/2023	VARIOUS		6,250,000	6,250,000	6,352,933	6,260,225		(3,686)		(3,686)		6,256,539		(6,539)	(6,539)	84,210	12/15/2023	2.B FE
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR SUB WHOLE		06/01/2023	PAYDOWN		61,420	61,420	50,365	57,839		3,582		3,582		61,420				1,040	03/25/2034	1.A FM
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH		05/01/2023	PAYDOWN		99,056	99,056	63,773	54,733		44,324		44,324		99,056				2,616	07/25/2035	3.C FM
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH		04/01/2023	PAYDOWN		7,564	7,564	4,869	4,179		3,384		3,384		7,564				162	07/25/2035	4.A FM
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		06/01/2023	PAYDOWN		1,375	1,393	1,336	1,324		51		51		1,375				26	12/25/2038	1.A FM
				REDEMPTION 100.0000																	
22976#-AA-8	CTL 2016 - 05 TR DOW CHEMICAL SECURED C		06/15/2023			43,047	43,047	43,047	43,047						43,047				720	10/15/2036	2.B
				REDEMPTION 100.0000																	
22977@-AA-9	PENNSYLVANIA MANUFACTURERS ASS CORP_BND		06/15/2023			169,670	169,670	169,670	169,670						169,670				2,737	12/15/2038	1.E
233046-AS-0	DB MASTER FINANCE LLC ABS_ABS 144A 2.		05/20/2023	PAYDOWN		10,000	10,000	10,000	10,000						10,000				140	11/20/2051	2.B FE
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		06/28/2023	3RDPARTY		359,347	371,197	358,822	360,922		2,033		2,033		362,955		(3,608)	(3,608)	7,854	03/19/2045	1.A FM
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		06/20/2023	PAYDOWN		2,955	2,955	2,857	2,874		82		82		2,955				54	03/19/2045	1.A FM
235851-AR-3	DANAHER CORPORATION SENIOR CORP_BND 4.		04/24/2023	3RDPARTY		1,848,140	2,000,000	2,070,960	2,061,938		(548)		(548)		2,061,390		(213,250)	(213,250)	53,715	09/15/2045	1.G FE
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO		06/25/2023	PAYDOWN		25,290	25,290	20,010	20,043		5,246		5,246		25,290				213	11/26/2066	1.A FE
244199-BD-6	DEERE & CO SENIOR CORP_BND 5.375% 10/1		04/21/2023	3RDPARTY		3,012,935	2,850,000	2,978,581	2,910,867		(2,399)		(2,399)		2,908,468		104,466	104,466	80,423	10/16/2029	1.F FE
25245B-AA-5	DIAGEO INVESTMENT CORPORATION SENIOR COR		04/21/2023	3RDPARTY		609,356	650,000	642,025	643,567		68		68		643,635		(34,279)	(34,279)	12,585	05/11/2042	1.G FE
254687-DV-5	WALT DISNEY CO SENIOR CORP_BND 6.550%		04/21/2023	3RDPARTY		2,290,160	2,000,000	2,040,127	2,033,336		(747)		(747)		2,032,589		257,571	257,571	80,056	03/15/2033	2.A FE
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		04/21/2023	3RDPARTY		1,158,300	1,000,000	1,083,410	1,045,420		(1,174)		(1,174)		1,044,246		114,054	114,054	45,500	03/01/2032	2.A FE
25468P-CR-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		04/21/2023	3RDPARTY		2,005,605	2,250,000	2,223,653	2,229,872		223		223		2,230,095		(224,490)	(224,490)	37,125	12/01/2041	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		04/25/2023	PAYDOWN		7,500	7,500	7,500	7,500						7,500				154	07/25/2047	2.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SENIOR AB		04/20/2023	PAYDOWN		2,500	2,500	2,517	2,511		(11)		(11)		2,500				50	10/20/2049	2.C FE
26208Q-AG-2	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		06/15/2023	PAYDOWN		522,446	522,446	512,303			10,143		10,143		522,446				5,770	05/17/2027	1.A FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		05/15/2023	PAYDOWN		437,618	437,618	434,108	79,861		3,441		3,441		437,618				3,307	11/15/2028	1.A FE
26251L-AG-9	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _6		06/21/2023	3RDPARTY		949,136	1,000,000	952,831	957,121		2,371		2,371		959,492		(10,356)	(10,356)	44,005	04/18/2031	1.E FE
263901-AA-8	DUKE ENERGY INDIANA LLC SECURED CORP_BND		04/21/2023	3RDPARTY		567,635	500,000	498,410	498,822		14		14		498,837		68,798	68,798	22,049	08/15/2038	1.F FE
26844Q-AA-5	ELLINGTONFINANCIALMORTGAGET WHOLE CMO 3-		06/01/2023	PAYDOWN		32,814	32,814	32,732			82		82		32,814				157	02/25/2068	1.A FE
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144		06/02/2023	3RDPARTY		5,281,438	4,590,000	4,080,168	4,465,551		(385,154)		(385,154)		4,080,397		1,201,041	1,201,041	206,168	10/15/2037	2.A FE
				REDEMPTION 100.0000																	
26986*-AA-1	EAGLE SOLAR LLC CORP_BND 4.820% 12/31/		06/30/2023			37,832	37,832	37,832	37,832						37,832				912	12/31/2042	3.A
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		04/21/2023	3RDPARTY		1,273,038	1,300,000	1,288,638	1,292,737		341		341		1,293,079		(20,041)	(20,041)	23,400	12/01/2028	2.B FE
278062-AD-6	EATON CORPORATION SENIOR CORP_BND 4.00		04/21/2023	3RDPARTY		2,278,416	2,400,000	2,392,718	2,395,566		117		117		2,395,683		(117,267)	(117,267)	46,133	11/02/2032	1.G FE
278265-AD-5	EATON VANCE CORP SENIOR CORP_BND 3.625		06/15/2023	MATURITY		2,500,000	2,500,000	2,488,000	2,499,351		649		649		2,500,000				45,313	06/15/2023	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
278865-BA-7	ECOLAB INC SENIOR CORP_BND 3.950% 12/0		04/25/2023	3RDPARTY		1,128,231	1,300,000	1,293,252	1,293,916		47		47		1,293,963		(165,732)	(165,732)	20,825	12/01/2047	1.G FE
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO ABS_ABS _		06/25/2023	PAYDOWN		441,875	441,875	430,941	431,343		10,532		10,532		441,875				9,885	11/26/2040	1.A FE
286857-B*-7	ELIZABETHTOWN GAS CO CORP_BND 4.290% 1		04/05/2023	CALL 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				87,588	12/20/2038	1.G
286857-D*-5	ELIZABETHTOWN GAS CO CORP_BND 2.940% 1		04/05/2023	CALL 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				40,017	12/27/2031	1.G
29278N-AF-0	ENERGY TRANSFER LP SENIOR CORP_BND 4.9		04/26/2023	3RDPARTY		2,003,705	2,000,000	1,996,380	1,997,825		112		112		1,997,938		5,767	5,767	36,025	06/15/2028	2.C FE
29278N-AG-8	ENERGY TRANSFER LP SENIOR CORP_BND 5.2		04/13/2023	3RDPARTY		2,014,581	2,000,000	1,945,595			1,088		1,088		1,946,683		67,898	67,898	51,917	04/15/2029	2.C FE
29364N-AR-9	ENTERGY MISSISSIPPI LLC SECURED CORP_BND		06/30/2023	CALL 100.0000		12,000,000	12,000,000	11,902,680	11,994,568		5,402		5,402		11,999,970		30	30	370,967	07/01/2023	1.F FE
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR		04/21/2023	3RDPARTY		488,105	500,000	498,820	499,261		36		36		499,297		(11,192)	(11,192)	10,894	10/16/2028	2.A FE
294429-AG-0	EQUIFAX INC SENIOR CORP_BND 7.000% 07/		06/01/2023	3RDPARTY		6,302,950	5,888,000	5,220,504	5,725,826		(504,949)		(504,949)		5,220,878		1,082,073	1,082,073	380,448	07/01/2037	2.B FE
29641@-AA-0	ESCORT VESSELS LLC CORP_BND 4.500% 07/		06/30/2023	REDEMPTION 100.0000		160,704	160,704	160,704	160,704						160,704				3,616	07/31/2032	1.G PL
30227F-AL-4	EXTENDEDSTAYAMERICATRUSTES SUB SENIOR_CM		06/15/2023	PAYDOWN		208,921	208,921	209,836	209,632		(710)		(710)		208,921				7,662	07/15/2038	1.A
30231G-AN-2	EXXONMOBILCORP SENIOR CORP_BND 3.567%		04/25/2023	3RDPARTY		2,131,800	2,550,000	2,359,566	2,388,639		1,472		1,472		2,390,111		(258,311)	(258,311)	58,365	03/06/2045	1.D FE
30251B-AB-4	FMR LLC SENIOR CORP_BND 144A 6.450% 11		05/22/2023	3RDPARTY		11,940,121	11,556,000	9,987,729	11,146,032		(1,158,039)		(1,158,039)		9,987,993		1,952,129	1,952,129	391,315	11/15/2039	1.E FE
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B SENIOR CO		06/05/2023	REDEMPTION 100.0000		12,435	12,435	12,435	12,435		(1)		(1)		12,435				256	01/05/2044	3.B
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17 SENIOR ABS		06/15/2023	PAYDOWN		83,194	83,194	83,193	83,235		(42)		(42)		83,194				1,377	02/15/2042	1.G FE
31428X-AX-4	FEDEX CORP SENIOR CORP_BND 4.900% 01/1		04/21/2023	3RDPARTY		4,430,790	4,500,000	4,552,965	4,535,517		(783)		(783)		4,534,733		(103,943)	(103,943)	171,500	01/15/2034	2.B FE
316773-CP-3	FIFTH THIRD BANCORP SUB CORP_BND 4.300		04/11/2023	3RDPARTY		12,614,192	12,940,000	13,098,008	12,964,143		(7,372)		(7,372)		12,956,771		(342,579)	(342,579)	406,706	01/16/2024	2.B FE
31738K-AA-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		06/25/2023	PAYDOWN		212,615	212,615	209,135	209,350		3,259		3,259		212,615				1,076	10/25/2050	1.A PL
31738K-AB-5	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		04/25/2023	PAYDOWN		41,579	41,579	40,825	40,865		714		714		41,579				208	10/25/2050	1.A PL
31739R-AC-7	FINANCEOFAMERICASTRUCTURED WHOLE CMO 3-S		04/25/2023	PAYDOWN		7,872	7,872	7,085			787		787		7,872				20	09/25/2061	1.A FE
31739T-AC-3	FINANCEOFAMERICASTRUCTURED WHOLE CMO 3-S		06/25/2023	PAYDOWN		163	419	399			(236)		(236)		163				1	04/25/2073	1.A FE
31946M-AA-1	FIRST CITIZENS BANCSHARES INC SUB CORP_B		05/09/2023	3RDPARTY		4,525,000	5,000,000	5,000,000	5,000,000						5,000,000		(475,000)	(475,000)	110,625	03/15/2030	2.B FE
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO		06/02/2023	3RDPARTY		659,659	1,435,201	932,881	664,369		(43,496)		(43,496)		620,873		38,787	38,787	41,464	04/25/2036	1.A FM
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO		06/01/2023	PAYDOWN		1,840	2,586	1,681	1,197		643		643		1,840				53	04/25/2036	1.A FM
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP_BND 4.625		04/06/2023	3RDPARTY		25,462	50,000	65,087	64,633		(121)		(121)		64,512		(39,051)	(39,051)	1,529	02/13/2047	4.C FE
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP_BND 4.625		06/20/2023	3RDPARTY		7,500	1,500,000	1,571,500	1,564,388		(758)		(758)		1,563,630		(1,556,130)	(1,556,130)	34,688	02/13/2047	6. FE
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB		04/30/2023	PAYDOWN		2,500	2,500	2,500	2,500						2,500				65	10/30/2048	2.B FE
347508-AB-9	FORT KNOX MILITARY HOUSING PRI SENIOR MU		06/15/2023	REDEMPTION 100.0000		22,496	22,496	13,835	14,573		7,922		7,922		22,496				468	02/15/2052	1.E FE
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN ABS_ABS _2		06/15/2023	PAYDOWN		1,425,115	1,425,115	1,425,079	1,425,080		35		35		1,425,115				12,905	01/15/2042	1.D FE
36167Y-AA-6	GCAT GCAT_21-NQM7 WHOLE_CMO _21-NQM7 144		06/01/2023	PAYDOWN		8,024	8,024	6,670	6,676		1,348		1,348		8,024				64	08/25/2066	1.A
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH		06/01/2023	PAYDOWN		193	193	178	179		15		15		193				3	11/19/2035	1.A FM
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET PRELCF MU		06/10/2023	PAYDOWN		93,698	93,698	96,524	96,163		(2,465)		(2,465)		93,698				2,357	08/10/2042	1.G
36186V-AA-9	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNI_		06/10/2023	REDEMPTION 100.0000		190,432	190,432	218,119	214,956		(24,524)		(24,524)		190,432				4,803	12/10/2043	1.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET SENIOR MU		06/10/2023	PAYDOWN		139,792	139,792	139,773	139,775		17		17		139,792				3,016	07/10/2050	2.A FE
36186X-AE-7	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		06/10/2023	PAYDOWN				17,846	14,323		(14,323)		(14,323)						592	07/10/2050	2.A FE
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		06/01/2023	PAYDOWN		122,749	122,749	78,252	50,874		71,875		71,875		122,749				794	09/25/2036	1.A FM
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO		06/01/2023	PAYDOWN		4,382	7,912	7,228	7,793		(3,410)		(3,410)		4,382				191	03/25/2036	4.C FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		06/01/2023	PAYDOWN		4,175	4,175	3,147	1,952		2,223		2,223		4,175				40	03/25/2046	1.A FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		06/01/2023	PAYDOWN		4,956	4,956	4,971	4,979		(23)		(23)		4,956				126	06/25/2035	1.A FM
36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP SENIOR WH		04/18/2023	3RDPARTY		1,551,350	1,822,254	1,554,517	1,556,055		5,691		5,691		1,561,746		(10,396)	(10,396)	26,698	01/25/2035	1.A FM
36251E-AH-2	GSMSC RESECURITIZATION TRUST G SUB WHOLE		06/01/2023	PAYDOWN		1,686,425	1,686,437	1,097,238	701,973		984,451		984,451		1,686,425				32,958	01/26/2036	1.A FM
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		06/01/2023	PAYDOWN		48,131	48,131	49,282	51,713		(3,581)		(3,581)		48,131				702	05/25/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36262D-AA-6	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		06/01/2023	PAYDOWN		469,920	469,920	480,787	498,886		(28,966)		(28,966)		469,920				6,500	07/25/2050	1.A
36262P-AB-7	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		06/25/2023	PAYDOWN		158,869	158,869	159,515	159,792		(923)		(923)		158,869				1,699	03/25/2052	1.A
362918-AA-2	GS MORTGAGE SECURITIES TRUST G WHOLE CMO		06/25/2023	PAYDOWN		288,917	288,917	288,152			765		765		288,917				4,779	08/25/2053	1.A FE
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		06/01/2023	PAYDOWN		5,235	4,036	3,593	3,001		2,234		2,234		5,235				90	04/25/2036	1.A FM
36472T-AA-7	GANNETT CO INC SENIOR CORP_BND 144A 6.		06/28/2023	3RDPARTY		3,659,550	3,803,000	3,641,882	3,682,535		10,352		10,352		3,692,887		(33,337)	(33,337)	131,204	12/01/2027	4.A
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND 4.15		04/13/2023	3RDPARTY		2,170,094	2,395,000	2,171,849			138		138		2,171,987		(1,893)	(1,893)	16,013	02/15/2043	2.B FE
370334-CG-7	GENERAL MILLS INC SENIOR CORP_BND 4.20		04/13/2023	3RDPARTY		1,996,599	2,000,000	1,995,960	1,997,653		112		112		1,997,765		(1,166)	(1,166)	41,067	04/17/2028	2.B FE
37045V-AP-5	GENERAL MOTORS CO SENIOR CORP BND 5.15		06/13/2023	3RDPARTY		1,775,902	2,000,000	1,773,599			221		221		1,773,820		2,082	2,082	20,600	04/01/2038	2.B FE
375558-AS-2	GILEAD SCIENCES INC SENIOR CORP_BND 5.		04/10/2023	3RDPARTY		18,145,404	16,787,000	19,262,451	18,745,823		(19,045)		(19,045)		18,726,778		(581,374)	(581,374)	345,136	12/01/2041	2.A FE
				REDEMPTION 100.0000																	
379463-A@-1	GLOBAL WATER RESOURCES INC CORP_BND 4.		06/15/2023			183,333	183,333	183,333	183,333						183,333				4,198	06/15/2036	2.A PL
38012L-AA-7	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		06/10/2023	PAYDOWN		16,679	16,679	16,679	16,679						16,679				373	05/10/2051	1.E
38013A-AB-8	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		06/10/2023	PAYDOWN		69,836	69,836	69,831	69,831		5		5		69,836				1,627	05/10/2050	2.A FE
				REDEMPTION 0.0000																	
38013A-AC-6	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		06/10/2023					42,573	37,655		(37,655)		(37,655)						1,158	05/10/2050	2.A FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		06/13/2023	3RDPARTY		618,914	640,000	618,828			195		195		619,023		(109)	(109)	4,305	09/29/2025	2.A FE
38411H-AA-3	GRACIE POINT INTERNATIONAL FUN ABS_ABS _		06/01/2023	PAYDOWN		7,487,571	7,487,572	7,487,572	7,487,572						7,487,571				203,583	04/01/2024	1.C FE
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU WHOLE_CMO		05/18/2023	3RDPARTY		5,196,880	7,321,330	1,924,139	631,597		(14,016)		(14,016)		617,581		4,579,299	4,579,299	85,382	11/25/2045	1.A FM
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU WHOLE_CMO		04/25/2023	PAYDOWN			6,010	1,579	518		(518)		(518)						49	11/25/2045	1.A FM
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SENIOR WH		06/26/2023	PAYDOWN		741	741	546	382		359		359		741				11	02/25/2036	1.A FM
				REDEMPTION 100.0000																	
39951#-AA-1	GROUND LEASE TRUST A - 2018A SECURED COR		06/15/2023			1,680	1,680	1,680	1,680						1,680				32	02/15/2051	2.A PL
404119-BS-7	HCA INC SENIOR CORP BND 5.875% 02/15/2		06/13/2023	3RDPARTY		1,002,253	1,000,000	1,004,387			(32)		(32)		1,004,355		(2,102)	(2,102)	19,257	02/15/2026	2.C FE
				REDEMPTION 100.0000																	
40867#-AD-6	HAMPAC LLC YUBA CNTY CA SECURED CORP_BN		06/10/2023			43,092	43,092	43,092	43,092						43,092				763	08/10/2042	1.D
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/01/2023	PAYDOWN		27,816	27,816	18,470	18,470		9,346		9,346		27,816				373	10/19/2035	1.A FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/05/2023	3RDPARTY		1,149,813	1,428,793	1,136,783	1,183,092		(2,134)		(2,134)		1,180,958		(31,145)	(31,145)	29,038	08/19/2036	2.C FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/05/2023	3RDPARTY		65,553	81,458	65,271	67,653		(121)		(121)		67,532		(1,979)	(1,979)	1,656	08/19/2036	3.A FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/01/2023	PAYDOWN		70,797	70,797	56,328	58,623		12,175		12,175		70,797				1,152	08/19/2036	2.C FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/01/2023	PAYDOWN		4,036	4,036	3,234	3,352		684		684		4,036				66	08/19/2036	3.A FM
413875-AN-5	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN		05/23/2023	3RDPARTY		2,062,540	2,000,000	1,918,106	2,114,924		(196,795)		(196,795)		1,918,129		144,411	144,411	54,667	12/15/2040	2.B FE
				REDEMPTION 100.0000																	
42208@-AA-8	HD SALEM OR LANDLORD LLC CORP_BND 6.25		06/30/2023			64,611	64,611	64,611	64,611						64,611				1,684	11/30/2030	1.A
42225U-AF-1	HEALTHCARE REALTY HOLDINGS LP SENIOR COR		04/05/2023	3RDPARTY		9,448,000	10,000,000	9,949,200	9,975,015		1,414		1,414		9,976,429		(528,429)	(528,429)	290,625	07/01/2027	2.B FE
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS		06/20/2023	PAYDOWN		15,354	15,354	15,349	15,509		(155)		(155)		15,354				295	09/20/2041	1.A FE
43148#-AA-7	HILL TOP ENERGY CENTER LLC CORP_BND 5.		03/13/2023	3RDPARTY		21,377,519	22,825,086	22,131,659	22,825,086		6,032	693,426	(687,394)		22,137,691		(760,173)	(760,173)	399,211	12/31/2029	3.A PL
43300L-AN-0	HILTON USA TRUST HILT_16-HHV SUB SUB_CMB		06/28/2023	3RDPARTY		4,522,508	5,000,000	4,038,175	4,515,347		55,920		55,920		4,571,268		(48,760)	(48,760)	122,252	11/05/2038	1.A
437076-BF-8	HOME DEPOT INC SENIOR CORP_BND 4.400%		04/21/2023	3RDPARTY		369,316	400,000	421,072	418,317		(168)		(168)		418,149		(48,833)	(48,833)	10,756	03/15/2045	1.F FE
43761J-AA-5	HOMES_23-NQM1 WHOLE_CMO _23-NQM1 144A		06/01/2023	PAYDOWN		736,802	736,803	735,540			1,263		1,263		736,802				11,535	01/25/2068	1.A FE
43761K-AA-2	HOMES_23-NQM2 WHOLE CMO NQM2-A1 144A 6		06/25/2023	PAYDOWN		322,935	322,935	322,933			2		2		322,935				1,737	02/25/2068	1.A FE
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		06/01/2023	PAYDOWN		832,785	832,785	804,679			28,106		28,106		832,785				4,438	05/25/2065	1.A FE
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		04/01/2023	PAYDOWN		365,619	365,619	353,279			12,340		12,340		365,619				803	05/25/2065	1.B FE
44330G-AG-8	HIGHBRIDGELOANMANAGEMENTLTD ABS 4A-BR 14		04/26/2023	3RDPARTY		962,304	1,000,000	962,101			200		200		962,301		3	3	15,892	01/28/2030	1.F FE
				REDEMPTION 100.0000																	
44919*-AC-2	I-595 EXPRESS LLC CORP_BND 3.310% 12/3		06/30/2023			106,820	106,820	106,820	106,820						106,820				1,768	12/31/2031	1.F PL
44933W-AG-4	ICG US CLO LTD ICG_15-2RA MEZZANIN ABS_A		04/26/2023	3RDPARTY		959,605	1,000,000	955,484	955,666		1,731		1,731		957,397		2,208	2,208	42,290	01/16/2033	2.C FE
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		04/01/2023	PAYDOWN			(6,150)	(4,033)	(3,279)		3,279		3,279						106	02/25/2036	2.C 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		06/05/2023	3RDPARTY		1,432,786	1,858,945	1,207,083	1,540,264			333,181	(333,181)		1,207,083		225,703	225,703	54,507	02/25/2036	1.A FM
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/01/2023	PAYDOWN		14,743	12,545	8,146	10,394		6,597	2,248	4,349		14,743				410	02/25/2036	1.A FM
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		04/01/2023	PAYDOWN		15,341	14,530	9,435	12,039		5,906	2,604	3,302		15,341				305	02/25/2036	2.C FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		06/01/2023	PAYDOWN		175,574	175,574	161,829	151,980		23,595		23,595		175,574				3,438	05/25/2035	4.A FM
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU WHOLE_CMO		06/01/2023	PAYDOWN		40,670	(42,069)	(28,046)	(28,046)		68,716		68,716		40,670				1,056	06/25/2035	1.A FM
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH		06/01/2023	PAYDOWN		3,022	3,022	2,464	2,650		372		372		3,022				40	12/25/2035	1.A FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		06/25/2023	PAYDOWN		75,858	75,858	64,751	72,021		3,836		3,836		75,858				1,846	06/25/2036	1.A FM
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		06/26/2023	PAYDOWN		55,184	55,184	46,200	47,914		7,270		7,270		55,184				768	10/25/2036	1.A FM
459200-BB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		04/20/2023	3RDPARTY		5,889,400	5,500,000	6,013,645	5,805,189		(7,494)		(7,494)		5,797,694		91,706	91,706	130,148	11/29/2032	1.G FE
459506-AC-5	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		05/01/2023	MATURITY REDEMPTION 100.0000		1,650,000	1,650,000	1,656,623	1,650,061		(61)		(61)		1,650,000				26,400	05/01/2023	2.C FE
46033#-AA-8	DOVER INTERNATIONAL SPEEDWAY I CORP_BND		06/01/2023			117,352	117,352	117,352	117,352						117,352				3,058	10/01/2034	3.A
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT SUB SUB_CM		05/10/2023	PAYDOWN REDEMPTION 100.0000		13,720,000	13,720,000	13,224,552	13,691,198		28,802		28,802		13,720,000				182,616	05/15/2048	1.A
46433@-AA-6	ISKANDAR VENTURES LLC CORP_BND 3.410%		06/15/2023			99,529	99,529	99,529	99,529						99,529				1,414	07/15/2040	1.E PL
465685-AG-0	ITC HOLDINGS CORP SENIOR CORP_BND 4.05		06/16/2023	CALL 100.0000		6,000,000	6,000,000	5,982,900	5,998,970		944		944		5,999,914		86	86	232,875	07/01/2023	2.B FE
46590Y-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		06/01/2023	PAYDOWN		77,357	77,357	73,245			4,112		4,112		77,357				1,092	10/26/2048	1.A
46591F-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		38,856	38,856	39,730	39,293		(437)		(437)		38,856				550	11/25/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		127,435	127,436	129,088	128,466		(1,031)		(1,031)		127,435				1,853	03/25/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		289,762	289,762	296,598	311,357		(21,596)		(21,596)		289,762				4,727	07/25/2050	1.A
46592X-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		146,790	146,790	147,501	147,541		(751)		(751)		146,790				1,500	04/25/2052	1.A
46616K-AS-3	JFIN CLO LTD JFIN_13-1A MEZZANIN ABS_ABS		06/21/2023	VARIOUS		3,872,952	4,000,000	3,909,085	990,576		4,562		4,562		3,919,223		(46,271)	(46,271)	172,478	01/20/2030	2.C FE
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		6,583	6,583	6,073	6,056		527		527		6,583				115	10/25/2035	1.A FM
46625H-HV-5	JPMORGAN CHASE & CO SENIOR CORP_BND 5.		05/22/2023	3RDPARTY		8,974,170	9,000,000	8,411,483	9,154,728		(743,129)		(743,129)		8,411,599		562,571	562,571	301,125	10/15/2040	1.F FE
46625H-KC-3	JPMORGAN CHASE & CO SENIOR CORP_BND 3.		04/18/2023	3RDPARTY		582,685	600,000	583,537			1,800		1,800		585,337		(2,652)	(2,652)	4,427	01/23/2025	1.F FE
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		06/01/2023	PAYDOWN		7,475	21,439	17,918	17,080		(9,605)		(9,605)		7,475				556	12/25/2035	3.A FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		04/01/2023	PAYDOWN		2,816	2,816	2,354	2,244		572		572		2,816				57	12/25/2035	3.B FM
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	PAYDOWN		4,347	4,347	3,453	2,151		2,196		2,196		4,347				111	03/25/2036	1.A FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		06/01/2023	PAYDOWN		30,605	31,990	28,991	29,396		1,210		1,210		30,605				658	03/25/2036	1.A FM
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		05/18/2023	3RDPARTY		2,874,025	3,405,437	2,185,779	2,726,478		39,144		39,144		2,765,622		108,403	108,403	77,856	03/25/2036	1.A FM
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		05/01/2023	PAYDOWN			9,471	6,079	7,583		(7,583)		(7,583)						154	03/25/2036	1.A FM
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		24,816	22,985	20,660	19,273		5,543		5,543		24,816				459	05/25/2036	1.A FM
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	PAYDOWN		7,531	7,531	4,161	2,441		5,090		5,090		7,531				41	07/25/2036	1.A FM
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	PAYDOWN		12,990	12,990	7,307	4,296		8,694		8,694		12,990				70	07/25/2036	1.A FM
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		06/01/2023	PAYDOWN		166,389	(6,013)	(4,575)	(2,568)		168,957		168,957		166,389				6,922	07/25/2036	1.A FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN			1,288	749	596		(596)		(596)						19	08/25/2036	1.A FM
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN			3,741	3,111	1,607		(1,607)		(1,607)						55	08/25/2036	1.A FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION ABS_ABS _		06/28/2023	3RDPARTY		1,599,043	2,677,549	2,041,631	1,453,325		(56,595)		(56,595)		1,396,731		202,312	202,312	53,792	10/25/2036	1.A FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION ABS_ABS _		06/01/2023	PAYDOWN		66,556	66,556	50,749	36,125		30,431		30,431		66,556				905	10/25/2036	1.A FM
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/28/2023	3RDPARTY		172,629	185,475	164,094	182,317		318		318		182,635		(10,005)	(10,005)	4,251	07/25/2035	1.A FM
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		5,347	5,347	4,731	5,256		91		91		5,347				97	07/25/2035	1.A FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	3RDPARTY		796,083	1,451,016	1,006,642	701,014		(19,804)		(19,804)		681,210		114,873	114,873	20,585	01/25/2037	1.A FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	PAYDOWN		13,846	13,846	9,606	6,689		7,157		7,157		13,846				140	01/25/2037	1.A FM
46630P-BB-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	3RDPARTY		1,460,567	1,838,707	1,450,480	1,454,485		5,425		5,425		1,459,910		657	657	67,147	04/25/2037	1.A FM
46630P-BB-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	PAYDOWN		44,773	44,773	35,320	35,417		9,356		9,356		44,773				1,079	04/25/2037	1.A FM
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 WHOLE_CMO _		06/01/2023	PAYDOWN		93,047	90,875	64,765	64,765		28,282		28,282		93,047				1,906	06/26/2040	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46639E-AK-7	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		06/01/2023	PAYDOWN		402,217	402,217	391,407	402,217						402,217				6,267	12/15/2047	1.A FM
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		06/01/2023	PAYDOWN		8,276,488	8,276,488	8,319,088	8,263,858		12,630		12,630		8,276,488				174,802	12/15/2047	1.A
46640J-AX-5	JPMCCMSC_13-C13 SUB SUB_CMBS _13-C13 4		06/01/2023	PAYDOWN		7,728,058	7,728,058	7,504,720	7,687,204		40,854		40,854		7,728,058				160,950	01/15/2046	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		173,022	173,022	176,029	175,348		(2,326)		(2,326)		173,022				2,493	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		112,879	112,879	111,848	112,050		828		828		112,879				1,589	05/25/2047	1.A
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		189,807	189,808	178,139	181,780		8,027		8,027		189,807				2,908	10/25/2048	1.A
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		1,877	1,877	1,895	1,925		(47)		(47)		1,877				27	10/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		252,354	252,354	256,531	257,609		(5,255)		(5,255)		252,354				3,729	09/25/2048	1.A
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	PAYDOWN		42,269	42,269	40,982	40,907		1,362		1,362		42,269				604	02/25/2049	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	PAYDOWN		21,051	21,051	21,613	22,729		(1,678)		(1,678)		21,051				322	05/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	PAYDOWN		85,447	85,447	87,126	86,277		(830)		(830)		85,447				1,223	12/25/2048	1.A
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	PAYDOWN		85,662	85,662	82,814	82,631		3,031		3,031		85,662				1,562	01/25/2049	1.A
46651A-AT-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		144,274	144,274	147,521	145,073		(799)		(799)		144,274				1,931	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	PAYDOWN		186,418	186,418	189,331	195,486		(9,069)		(9,069)		186,418				2,809	12/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		296,145	296,145	299,847	305,904		(9,760)		(9,760)		296,145				4,065	02/25/2050	1.A
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		507,675	507,675	517,418	517,145		(9,470)		(9,470)		507,675				6,969	02/25/2050	1.A
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		216,206	216,206	226,164	231,534		(15,328)		(15,328)		216,206				3,157	06/25/2050	1.A
46651Y-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		111,879	111,880	114,276	117,104		(5,224)		(5,224)		111,879				1,702	05/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		118,157	118,157	121,414	115,396		2,760		2,760		118,157				1,798	05/25/2050	1.A
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		114,071	114,071	114,945	114,286		(215)		(215)		114,071				1,194	02/26/2052	1.A
46654T-AC-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/25/2023	PAYDOWN		368,228	368,228	367,882	369,275		(1,048)		(1,048)		368,228				3,950	06/25/2052	1.A
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/25/2023	PAYDOWN		61,876	61,876	57,420	57,453		4,423		4,423		61,876				1,271	01/25/2063	1.A FE
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO		06/15/2023	REDEMPTION 100.0000		27,161	27,161	27,874	27,761		(600)		(600)		27,161				502	12/15/2045	1.E
46671*-AA-9	ORLANDO HEALTH INC CORP_BND 3.287% 04/		06/15/2023	REDEMPTION 100.0000		247,867	247,867	254,181	253,768		(5,901)		(5,901)		247,867				2,803	04/15/2043	1.F
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT		06/10/2023	PAYDOWN		37,231	37,231	39,524	39,298		(2,067)		(2,067)		37,231				1,045	06/10/2055	1.G FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		04/25/2023	3RDPARTY		4,275,439	4,361,046	4,361,046	4,361,046						4,361,046		(85,607)	(85,607)	158,031	01/15/2042	1.C FE
48239@-AE-0	KBCM CTL PASS-THRU TR CORP_BND 6.320%		06/15/2023	REDEMPTION 100.0000		82,543	82,543	82,543	82,543						82,543				2,175	10/15/2032	1.F
48239@-AG-5	KBCM CTL PASS-THRU TR CORP_BND 6.970%		06/15/2023	REDEMPTION 100.0000		26,065	26,065	26,065	26,065						26,065				758	06/15/2034	1.F
48239@-AK-6	KBCM CTL PASS-THRU TR CORP_BND 8.250%		06/01/2023	REDEMPTION 100.0000		45,106	45,106	45,106	45,106						45,106				1,448	03/10/2034	1.F
482480-AG-5	KLA CORP SENIOR CORP_BND 4.100% 03/15/		05/05/2023	VARIOUS		3,063,922	3,100,000	3,184,385	1,860,602		(2,887)		(2,887)		3,151,291		(87,369)	(87,369)	52,503	03/15/2029	1.G FE
485170-AV-6	KANSAS CITY SOUTHERN SENIOR CORP_BND 3		05/15/2023	VARIOUS		6,300,000	6,300,000	5,977,778	6,280,157		19,843		19,843		6,300,000				94,500	05/15/2023	2.B FE
485170-BC-7	KANSAS CITY SOUTHERN SENIOR CORP_BND 4		04/01/2023	TAX FREE EXCHANGE		(1)					(1)		(1)		(1)				62	11/15/2069	2.B FE
50076Q-AE-6	KRAFTHEINZFOODSCO SENIOR CORP_BND 5.00		05/01/2023	3RDPARTY		672,077	700,000	673,150			246		246		673,396		(1,319)	(1,319)	14,292	06/04/2042	2.B FE
501044-DL-2	KROGER CO SENIOR CORP_BND 4.500% 01/15		04/13/2023	3RDPARTY		2,510,676	2,500,000	2,488,760			92		92		2,488,851		21,824	21,824	27,500	01/15/2029	2.A FE
50243@-AA-8	CLARK CNTY NV LAS VEGAS CONV C CORP_BND		06/15/2023	REDEMPTION 100.0000		582,518	582,518	582,518	582,518						582,518				14,330	12/15/2039	4.A
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SECURED CO		06/30/2023	REDEMPTION 100.0000		206,161	206,161	206,161	206,161						206,161				3,464	06/30/2045	2.A PL
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR CORP_BND 3.		06/15/2023	REDEMPTION 100.0000		51,349	51,349	51,349	51,349						51,349				803	11/15/2035	1.G
512807-AU-2	LAM RESEARCH CORPORATION SENIOR CORP_BND		04/21/2023	3RDPARTY		2,496,399	2,550,000	2,544,725	2,546,517		158		158		2,546,675		(50,276)	(50,276)	62,333	03/15/2029	1.G FE
524901-AR-6	LEGG MASON INC SENIOR CORP_BND 5.625%		05/19/2023	3RDPARTY		4,381,155	4,500,000	4,092,005	4,506,060		(413,917)		(413,917)		4,092,143		289,012	289,012	216,563	01/15/2044	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
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT_07-5 SENIOR WH		06/01/2023	PAYDOWN		24,455	25,800	20,025	21,144		3,311		3,311		24,455				603	06/25/2037	1.A FM
53079E-BE-3	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND		06/15/2023	MATURITY		1,853,000	1,853,000	1,807,120	1,850,309		2,691		2,691		1,853,000				39,376	06/15/2023	2.B FE
53227J-AB-0	LIFE STORAGE LP SENIOR CORP_BND 4.000%		06/16/2023	VARIOUS		4,983,378	5,000,000	4,973,800	4,982,006		1,373		1,373		4,983,378				120,000	06/15/2029	2.B FE
53227J-AD-6	LIFE STORAGE LP SENIOR CORP_BND 2.400%		06/16/2023	TAX FREE EXCHANGE		49,238	50,000	49,105	49,192		47		47		49,238				980	10/15/2031	2.B FE
532457-BC-1	ELI LILLY AND COMPANY SENIOR CORP_BND		05/22/2023	3RDPARTY		16,911,603	15,743,000	15,725,617	17,288,332		(1,562,707)		(1,562,707)		15,725,625		1,185,978	1,185,978	491,772	11/15/2037	1.F FE
534187-BA-6	LINCOLN NATIONAL CORPORATION SENIOR CORP		05/22/2023	3RDPARTY		8,973,900	9,000,000	8,225,274	9,048,558		(823,103)		(823,103)		8,225,455		748,445	748,445	278,250	06/15/2040	2.A FE
543064-AA-7	LST II SECURED CORP_BND 5.230% 10/31/3		04/30/2023	REDEMPTION 100.0000		1,021,842	1,021,842	1,021,842	1,021,842						1,021,842				26,721	10/31/2033	2.C PL
54336#-AA-6	LONGWOOD PARTNERS LTD CORP_BND 4.490%		06/30/2023	REDEMPTION 100.0000		4,247	4,247	4,247	4,247						4,247				95	06/30/2051	2.C PL
548661-AK-3	LOWES COMPANIES INC SENIOR CORP_BND 6.		04/21/2023	3RDPARTY		1,441,765	1,300,000	1,270,282	1,286,393		567		567		1,286,960		154,805	154,805	51,639	03/15/2029	2.A FE
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _		05/01/2023	PAYDOWN		28,937	28,937	28,783	28,780		158		158		28,937				855	07/31/2062	2.C FE
55068*-AB-9	LUX AETERNA 2022-2 LLC ABS_ABS 4.250%		05/20/2023	PAYDOWN		136,178	136,178	127,327	36,278		8,779		8,779		136,178				2,144	10/01/2050	2.A PL
552754-AA-1	MFRA TRUST MFRA_20-NQM1 SUPSEN WHOLE_CMO		06/01/2023	PAYDOWN		13,931	13,931	12,329	12,370		1,561		1,561		13,931				82	03/25/2065	1.A FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC M SENIOR AB		04/30/2023	PAYDOWN		80,000	80,000	80,000	80,000						80,000				2,579	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD MAPSL_19-1A SENIOR ABS_ABS _19-		06/15/2023	PAYDOWN		12,574	12,574	9,933	10,938		1,635		1,635		12,574				226	03/15/2044	2.C
55283W-AA-9	MFA TRUST MFRA_21-NQM2 SENIOR WHOLE_CMO		06/01/2023	PAYDOWN		44,412	44,412	33,531	33,672		10,740		10,740		44,412				189	11/25/2064	1.A FE
55285K-AA-3	MFA TRUST MFRA_22-INV3 WHOLE_CMO _22-INV		06/01/2023	3RDPARTY		(29,659)	(29,763)	(29,296)	(29,324)		84		84		(29,240)		(419)	(419)	72,417	10/25/2057	1.A FE
55285K-AA-3	MFA TRUST MFRA_22-INV3 WHOLE_CMO _22-INV		03/01/2023	PAYDOWN		29,763	29,763	29,296	29,324		439		439		29,763				446	10/25/2057	1.A FE
55285W-AA-7	MFATRUSTMFRA_23-NQM2 WHOLE CMO QM2-A1 14		06/01/2023	PAYDOWN		682,066	682,066	653,180			28,886		28,886		682,066				4,744	03/25/2068	1.A FE
55286E-AA-6	MFA TRUST MFRA_22-NQM3 WHOLE_CMO _22-NQM		04/01/2023	3RDPARTY		(308,933)	(311,770)	(310,072)	(308,506)		(40,523)		(40,523)		(349,029)		40,096	40,096	284,818	09/25/2067	1.A FE
55286E-AA-6	MFA TRUST MFRA_22-NQM3 WHOLE_CMO _22-NQM		03/01/2023	PAYDOWN		311,770	311,770	310,072	308,506		3,264		3,264		311,770				4,341	09/25/2067	1.A FE
55317J-AC-4	MMAF_21-A ABS 1-A-A3 144A 0.560% 06/13		06/13/2023	PAYDOWN		622,250	622,250	585,863			36,387		36,387		622,250				545	06/13/2028	1.A FE
55819T-AW-1	MADISON PARK FUNDING LTD MDPK ABS 20A-DR		06/01/2023	3RDPARTY		930,959	1,000,000	930,447			1,964		1,964		932,411		(1,452)	(1,452)	27,598	07/27/2030	2.C FE
55903V-AN-3	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				64,528	03/15/2042	2.C FE
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				106,747	03/15/2052	2.C FE
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP_BND		05/22/2023	3RDPARTY		11,096,030	11,000,000	11,818,961	11,739,314		(92,987)		(92,987)		11,646,327		(550,297)	(550,297)	522,347	03/01/2041	2.B FE
57119H-AB-6	MARLIN LEASING RECEIVABLES LLC ABS 1A-A2		06/20/2023	PAYDOWN		1,883,882	1,883,882	1,865,459			18,423		18,423		1,883,882				7,112	09/22/2025	1.A FE
571748-BG-6	MARSH & MCLENNAN COMPANIES INC SENIOR CO		05/01/2023	3RDPARTY		797,035	800,000	799,764			2		2		799,765		(2,730)	(2,730)	4,472	03/15/2029	2.A FE
576434-V9-2	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO		06/01/2023	PAYDOWN		4,343	4,397	3,783	3,243		1,100		1,100		4,343				102	12/25/2035	1.A FM
57643L-EW-2	MASTR ASSET BACKED SECURITIES MEZZANIN A		06/01/2023	3RDPARTY		632,954	705,331	419,939	660,780		6,461		6,461		667,241		(34,288)	(34,288)	2,435	09/25/2034	1.A FM
582839-AF-3	MEAD JOHNSON NUTRITION CO SENIOR CORP_BN		05/22/2023	3RDPARTY		16,278,490	15,780,000	15,726,502	16,343,894		(832,494)		(832,494)		15,511,400		767,090	767,090	524,992	11/01/2039	1.G FE
58403Y-AD-8	MEDTRUSTMED_21-MDLN SENIOR_CMBS _21-MDLN		05/15/2023	PAYDOWN		69,359	69,359	69,128	69,133		226		226		69,359				1,614	11/15/2038	1.A
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		06/01/2023	PAYDOWN		2,041	2,041	1,776	1,597		444		444		2,041				44	07/25/2036	3.C FM
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		05/01/2023	PAYDOWN		4,266	4,266	3,711	3,338		928		928		4,266				67	07/25/2036	4.A FM
594918-AT-1	MICROSOFT CORPORATION SENIOR CORP_BND		05/01/2023	MATURITY		2,550,000	2,550,000	2,302,293	2,540,012		9,988		9,988		2,550,000				30,281	05/01/2023	1.A FE
594918-BZ-6	MICROSOFT CORPORATION SENIOR CORP_BND		04/13/2023	3RDPARTY		1,249,451	1,250,000	1,247,288	1,247,873		32		32		1,247,905		1,546	1,546	35,163	02/06/2037	1.A FE
59980D-AA-9	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2023	PAYDOWN		249,148	249,148	245,900			3,248		3,248		249,148				3,880	10/25/2062	1.A FE
59981C-AA-0	MILLCITYMORTGAGELOANTRUST WHOLE CMO NQM2		06/01/2023	PAYDOWN		313,409	313,409	312,694			715		715		313,409				4,141	12/25/2067	1.A FE
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LL SENIOR CO		06/30/2023	REDEMPTION 100.0000		181,880	181,880	181,880	181,880						181,880				4,847	06/30/2027	1.G PL
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO		06/26/2023	PAYDOWN		30,099	30,099	16,047	8,241		21,858		21,858		30,099				82	08/25/2036	1.A FM
61749W-AH-0	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		06/01/2023	PAYDOWN		33,033	33,033	7,911	7,911		25,121		25,121		33,033				145	08/25/2036	1.A FM
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T ABS_ABS _		05/18/2023	3RDPARTY		928,277	2,304,995	870,117	870,117						870,117		58,160	58,160	20,886	01/25/2047	1.A FM
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T ABS_ABS _		05/01/2023	PAYDOWN		14,328	14,328	5,409	5,409		8,919		8,919		14,328				84	01/25/2047	1.A FM
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		06/02/2023	3RDPARTY		967,401	3,280,786	1,676,929	968,050		(53,954)		(53,954)		914,095		53,305	53,305	17,071	04/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		05/25/2023	PAYDOWN		13,736	13,736	7,021	4,053		9,683		9,683		13,736				45	04/25/2037	1.A FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		06/01/2023	PAYDOWN			9	6	5		(5)		(5)							08/25/2037	3.A FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		05/01/2023	PAYDOWN		2,459	2,459	1,537	1,226		1,233		1,233		2,459				60	08/25/2037	3.B FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		06/28/2023	3RDPARTY		821,229	1,229,235	939,596	851,033		(15,001)		(15,001)		836,032		(14,803)	(14,803)	32,592	05/26/2036	2.B FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		06/25/2023	PAYDOWN		17,052	24,408	18,657	16,899		153		153		17,052				634	05/26/2036	2.B FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		05/25/2023	PAYDOWN		9,224	22,154	16,934	15,338		(6,114)		(6,114)		9,224				434	05/26/2036	2.C FM
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		05/18/2023	3RDPARTY		1,032,150	1,272,619	889,242	1,007,723		6,956		6,956		1,014,679		17,471	17,471	41,350	07/26/2036	1.A FM
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		04/25/2023	PAYDOWN			8,301	5,801	6,573		(6,573)		(6,573)						241	07/26/2036	1.A FM
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		05/18/2023	3RDPARTY		1,214,623	1,397,047	1,015,492	1,092,582		5,504		5,504		1,098,086		116,537	116,537	17,549	06/26/2036	1.A FM
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		04/25/2023	PAYDOWN		21,245	21,245	15,443	16,615		4,630		4,630		21,245				231	06/26/2036	1.A FM
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		04/01/2023	PAYDOWN		169,153	169,153	174,218	169,153						169,153				2,216	11/15/2045	1.A FM
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBA SENIOR SE		04/01/2023	PAYDOWN				754,374	1,886		(1,886)		(1,886)						17,173	07/15/2046	1.A FE
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		06/05/2023	3RDPARTY		787,600	920,371	706,384	766,269		(968)		(968)		765,301		22,299	22,299	17,539	11/20/2036	1.A FM
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		06/01/2023	PAYDOWN		46,437	46,437	35,640	38,662		7,775		7,775		46,437				666	11/20/2036	1.A FM
617734-A#-5	MORONGO BAND OF MISSION INDIAN CORP_BND		05/26/2023	3RDPARTY		4,534,202	4,747,656	4,747,656	4,747,656						4,747,656		(213,455)	(213,455)	166,161	10/24/2033	2.C FE
617734-A@-7	MORONGO BAND OF MISSION INDIAN CORP_BND		05/26/2023	3RDPARTY		3,829,485	3,957,429	3,957,429	3,957,429						3,957,429		(127,944)	(127,944)	149,452	03/28/2029	2.C FE
61946K-AA-2	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _		06/20/2023	PAYDOWN		309,427	309,427	309,414	309,413		14		14		309,427				8,036	06/20/2053	1.D FE
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND 3.170%		06/15/2023	REDEMPTION 100.0000		242,824	242,824	243,955	243,823		(998)		(998)		242,824				3,208	10/15/2038	1.B Z
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO CORP_BND		05/15/2023	REDEMPTION 100.0000		410,959	410,959	410,959	410,959						410,959				7,397	11/15/2033	1.C FE
638961-AA-0	NAVIENT STUDENT LOAN TRUST NAV ABS _23-A		06/15/2023	PAYDOWN		80,063	80,063	79,947			116		116		80,063				588	09/15/2071	1.A FE
63939C-AD-9	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		06/15/2023	PAYDOWN		231,586	231,586	231,948			(362)		(362)		231,586				5,651	10/15/2031	1.A FE
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		06/15/2023	PAYDOWN		69,603	69,603	66,677			2,925		2,925		69,603				691	12/15/2059	1.A FE
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		06/15/2023	PAYDOWN		45,473	45,473	42,958	42,974		2,499		2,499		45,473				593	02/15/2068	1.A FE
63941F-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		06/15/2023	PAYDOWN		147,628	147,628	131,389	131,834		15,794		15,794		147,628				1,489	11/15/2068	1.A FE
63941J-AA-6	NAVSL_19-GA ABS 19-GA-A 144A 2.400% 10		06/15/2023	PAYDOWN		86,692	86,692	80,491			6,200		6,200		86,692				343	10/15/2068	1.A FE
63942E-AA-6	NAVIENT STUDENT LOAN TRUST NAV ABS 21-EA		06/15/2023	PAYDOWN		137,103	137,103	117,352			19,751		19,751		137,103				167	12/16/2069	1.A FE
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _		06/15/2023	PAYDOWN		774,699	774,700	667,781	375,584		105,420		105,420		774,699				2,116	07/15/2069	1.A FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		06/20/2023	PAYDOWN		1,297,099	1,297,099	1,297,001	1,297,014		85		85		1,297,099				8,749	04/20/2062	1.A FE
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		06/01/2023	3RDPARTY		(47,835)	(47,728)	(47,279)	(47,391)		(9,061)		(9,061)		(56,452)		8,618	8,618	51,524	11/25/2052	1.A FE
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		03/01/2023	PAYDOWN		47,728	47,728	47,279	47,391		337		337		47,728				751	11/25/2052	1.A FE
651639-AW-6	NEWMONT CORPORATION SENIOR CORP_BND 5.		04/25/2023	3RDPARTY		3,402,240	3,200,000	3,114,796	3,126,505		1,313		1,313		3,127,818		274,422	274,422	107,578	04/01/2035	2.A FE
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		06/28/2023	3RDPARTY		210,951	218,286	205,189	213,020		799		799		213,820		(2,869)	(2,869)	5,405	10/25/2034	1.A FM
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		06/26/2023	PAYDOWN		9,669	9,669	9,089	9,436		233		233		9,669				197	10/25/2034	1.A FM
65539C-AK-2	NOMURA RESECURITIZATION TRUST WHOLE_CMO		06/07/2023	3RDPARTY		3,149,373	3,617,018	2,828,056	2,925,891		(13,240)		(13,240)		2,912,651		236,722	236,722	65,756	12/26/2036	1.A FM
65539C-AK-2	NOMURA RESECURITIZATION TRUST WHOLE_CMO		06/01/2023	PAYDOWN		34,163	35,215	27,533	28,486		5,677		5,677		34,163				484	12/26/2036	1.A FM
655844-AQ-1	NORFOLK SOUTHERN CORPORATION SENIOR CORP		04/21/2023	3RDPARTY		2,965,600	2,611,000	3,174,428	2,912,120		(9,447)		(9,447)		2,902,673		62,927	62,927	131,457	02/15/2031	2.A FE
655844-AX-6	NORFOLK SOUTHERN CORPORATION SENIOR CORP		04/21/2023	3RDPARTY		1,032,490	1,000,000	1,059,578	1,026,789		(1,134)		(1,134)		1,025,655		6,835	6,835	24,753	05/17/2029	2.A FE
662352-A*-4	NORTHWELL HEALTHCARE INC SECURED CORP_BN		05/01/2023	REDEMPTION 100.0000		520,240	520,240	520,240	520,240						520,240				10,925	05/01/2030	1.G
665772-CA-5	NORTHERN STATES POWER COMPANY SECURED CO		04/21/2023	3RDPARTY		1,221,372	1,200,000	1,223,652	1,215,634		(286)		(286)		1,215,348		6,024	6,024	49,000	07/15/2035	1.F FE
670346-AH-8	NUCOR CORPORATION SENIOR CORP_BND 6.40		05/22/2023	3RDPARTY		9,836,297	8,844,000	7,696,996	8,449,588		(752,297)		(752,297)		7,697,292		2,139,005	2,139,005	272,002	12/01/2037	1.G FE
67105@-AF-8	OSI GROUP LLC CORP_BND 4.350% 03/22/28		04/24/2023	3RDPARTY		14,385,450	15,000,000	15,000,000	15,000,000						15,000,000		(614,550)	(614,550)	409,625	03/22/2028	2.B PL
67107K-AZ-9	OCP CLO LTD OCP_14-7A SENIOR ABS_ABS _14		04/20/2023	PAYDOWN		31,478	31,478	31,134	31,139		339		339		31,478				898	07/20/2029	1.A FE
67117P-AA-1	OBXTRUSTOBX_23-NQM3 WHOLE CMO M3-A1 144A		06/25/2023	PAYDOWN		181,155	181,155	181,155							181,155				1,553	02/26/2063	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67118L-AA-9	OBX TRUST OBX_22-NQM9 WHOLE_CMO _22-NQM9		05/01/2023	3RDPARTY		(48,914)	(48,757)	(48,577)	(48,576)		8		8		(48,567)		(346)	(346)	79,281	09/25/2062	1.A FE
67118L-AA-9	OBX TRUST OBX_22-NQM9 WHOLE_CMO _22-NQM9		03/01/2023	PAYDOWN		48,757	48,757	48,577	48,576		182		182		48,757				786	09/25/2062	1.A FE
67578B-AA-4	OCTAGONINVESTMENTPARTNERS SENIOR ABS_ABS		04/17/2023	PAYDOWN		41,157	41,157	40,449	40,499		657		657		41,157				1,120	07/15/2029	1.A FE
675920-AJ-1	OCTAGON INVESTMENT PARTNERS OC ABS_ABS _		04/20/2023	PAYDOWN		39,870	39,870	39,639			231		231		39,870				579	03/17/2030	1.A FE
677071-AU-6	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU		04/01/2023	VARIOUS		209,383	209,383	233,561	230,188		(20,806)		(20,806)		209,383				6,281	10/01/2051	1.D FE
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		04/21/2023	3RDPARTY		417,981	350,000	436,170	401,194		(1,240)		(1,240)		399,955		18,026	18,026	19,736	01/15/2033	1.F FE
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		04/21/2023	3RDPARTY		1,293,432	1,114,000	1,351,449	1,249,568		(3,579)		(3,579)		1,245,989		47,443	47,443	37,690	05/01/2032	1.F FE
68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		05/19/2023	3RDPARTY		6,007,280	6,100,000	5,660,180	6,181,657		(521,299)		(521,299)		5,660,359		346,921	346,921	207,273	09/30/2040	1.F FE
693506-BE-6	PPG INDUSTRIES INC SENIOR CORP_BND 5.5		05/22/2023	3RDPARTY		8,312,066	8,900,000	7,986,081	8,810,307		(824,064)		(824,064)		7,986,243		325,823	325,823	256,988	11/15/2040	2.A FE
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144		06/01/2023	PAYDOWN		168,225	168,225	175,464	176,270		(8,045)		(8,045)		168,225				2,582	01/25/2050	1.A
69374X-AM-2	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1		06/01/2023	PAYDOWN		527,530	527,530	547,828	531,332		(3,802)		(3,802)		527,530				6,646	10/25/2049	1.A
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A 3.500%		06/01/2023	PAYDOWN		17,374	17,374	17,765	17,512		(138)		(138)		17,374				253	11/25/2049	1.A
69378K-AA-2	PRPM LLC PRPM_22-NQM1 WHOLE_CMO _22-NQM1		05/01/2023	3RDPARTY		(35,796)	(36,341)	(35,255)	(35,282)		39		39		(35,243)		(552)	(552)	132,825	08/25/2067	1.A FE
69378K-AA-2	PRPM LLC PRPM_22-NQM1 WHOLE_CMO _22-NQM1		03/01/2023	PAYDOWN		36,341	36,341	35,255	35,282		1,059		1,059		36,341				500	08/25/2067	1.A FE
693965-AA-3	PRPM LLC PRPM_23-NQM1 ABS_ABS _23-NQM1 1		06/01/2023	PAYDOWN		243,946	243,946	243,946							243,946				5,335	01/25/2068	1.A FE
693981-AA-0	PRKCM TRUST PRKCM_23-AFC1 WHOLE_CMO _23-		06/25/2023	PAYDOWN		610,068	610,068	610,060			8		8		610,068				9,898	02/25/2058	1.A FE
695114-BX-5	PACIFICORP SECURED CORP_BND 5.900% 08/		04/21/2023	3RDPARTY		1,385,527	1,300,000	1,398,319	1,362,664		(1,250)		(1,250)		1,361,414		24,113	24,113	53,264	08/15/2034	1.E FE
695114-CJ-5	PACIFICORP SECURED CORP_BND 6.350% 07/		04/21/2023	3RDPARTY		846,555	750,000	766,755	762,390		(154)		(154)		762,236		84,319	84,319	37,042	07/15/2038	1.E FE
69701C-AA-8	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		04/17/2023	PAYDOWN		533,884	533,884	526,676	526,788		7,096		7,096		533,884				14,328	04/15/2030	1.A FE
69701Y-AA-0	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		04/20/2023	PAYDOWN		669,617	669,617	660,631	660,964		8,653		8,653		669,617				18,355	04/20/2029	1.A FE
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		04/20/2023	PAYDOWN		1,247,024	1,247,024	1,228,541	1,229,074		17,949		17,949		1,247,024				33,552	07/20/2029	1.A FE
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		05/22/2023	PAYDOWN		238,886	238,886	235,005	234,988		3,899		3,899		238,886				6,756	05/20/2029	1.A FE
718547-AC-6	PHILLIPS 66 CO SENIOR CORP_BND 144A 3.		04/28/2023	TAX FREE EXCHANGE		649,972	650,000	649,931	649,967		5		5		649,972				16,468	02/15/2025	2.A FE
718547-AL-6	PHILLIPS 66 CO SENIOR CORP_BND 144A 4.		04/28/2023	TAX FREE EXCHANGE		15,142,285	15,000,000	15,145,106	15,143,565		(1,281)		(1,281)		15,142,285				493,350	02/15/2045	2.A FE
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A		05/10/2023	VARIOUS		367,145	367,145	385,799	376,828		(9,683)		(9,683)		367,145				10,924	05/10/2037	1.F FE
74162J-AB-3	PRIME MORTGAGE TRUST PRIME_07 WHOLE_CMO		06/01/2023	PAYDOWN			36,730	27,896	29,046		(29,046)		(29,046)						923	04/25/2037	1.A FM
743315-AJ-2	PROGRESSIVE CORPORATION THE SENIOR CORP		04/21/2023	3RDPARTY		996,237	900,000	1,013,868	951,233		(2,233)		(2,233)		949,000		47,237	47,237	38,756	03/01/2029	1.F FE
743315-AL-7	PROGRESSIVE CORPORATION THE SENIOR CORP		04/21/2023	3RDPARTY		3,904,040	3,500,000	4,119,080	3,889,107		(9,796)		(9,796)		3,879,311		24,729	24,729	87,500	12/01/2032	1.F FE
74340X-BL-4	PROLOGIS LP SENIOR CORP_BND 4.375% 02/		04/21/2023	3RDPARTY		247,093	250,000	249,412	249,579		19		19		249,598		(2,506)	(2,506)	8,021	02/01/2029	1.G FE
74340X-BX-8	PROLOGIS LP SENIOR CORP_BND 4.000% 09/		04/21/2023	3RDPARTY		727,358	750,000	744,826	745,021		253		253		745,274		(17,917)	(17,917)	18,333	09/15/2028	1.G FE
744560-AU-0	PUBLIC SERVICE ELECTRIC AND GA SECURED C		05/22/2023	3RDPARTY		8,913,930	9,243,000	9,496,557	9,547,524		(146,938)		(146,938)		9,400,586		(486,656)	(486,656)	280,146	11/01/2039	1.F FE
746245-AA-7	PUREWEST FUNDING LLC PUREW_21 ABS_ABS 1		06/20/2023	PAYDOWN		1,362,601	1,362,601	1,362,601	1,362,601						1,362,601				23,184	12/22/2036	1.G FE
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/01/2023	PAYDOWN		72,058	137,174	98,579	73,402		(1,344)		(1,344)		72,058				3,707	11/25/2036	1.A FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/01/2023	PAYDOWN		104,006	197,992	139,400	103,247		759		759		104,006				5,145	11/25/2036	1.A FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2023	PAYDOWN		185,343	207,304	145,975	107,042		78,301		78,301		185,343				5,746	09/25/2037	1.A FM
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2023	PAYDOWN		108,441	120,185	86,706	85,144		23,296		23,296		108,441				3,741	10/25/2037	1.A FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO		06/01/2023	PAYDOWN		4,963	4,964	2,821	2,821		2,142		2,142		4,963				123	01/25/2037	3.A FM
74928X-BB-6	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		06/25/2023	PAYDOWN		861,412	861,412	734,488	743,011		118,400		118,400		861,412				16,118	01/26/2036	1.A FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R SENIOR WH		06/01/2023	PAYDOWN			10,159	7,537	5,266		(5,266)		(5,266)						201	07/26/2036	1.A FM
749580-AG-1	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH		06/01/2023	PAYDOWN		47,345	62,712	54,885	51,177		(3,832)		(3,832)		47,345				1,523	05/25/2037	1.A FM
749583-AE-0	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		06/01/2023	PAYDOWN		3,860	7,028	6,248	6,050		(2,190)		(2,190)		3,860				150	02/25/2037	4.B FM
74988L-AA-2	REDDING RIDGE ASSET MANAGEMENT SENIOR AB		04/17/2023	PAYDOWN		326,569	326,569	325,099			1,470		1,470		326,569				4,803	01/15/2030	1.A FE
75000H-AA-2	MAYFLOWERARK ABS _24-A1 144A 7.386% 01		06/15/2023	PAYDOWN		33,855	33,855	33,938			(83)		(83)		33,855					01/15/2032	1.A
750731-AA-9	RAIDERS FOOTBALL CLUB LLC CORP_BND 3.7		06/01/2023	REDEMPTION 100.0000		18,772	18,772	18,772	18,772						18,772				273	02/10/2049	2.A
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/28/2023	3RDPARTY		427,336	470,405	410,134	418,892		5,527		5,527		424,420		2,916	2,916	10,558	05/25/2046	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/26/2023	PAYDOWN		23,522	23,522	20,508	20,946		2,576		2,576		23,522				511	05/25/2046	1.A FM
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		06/01/2023	PAYDOWN		10,467	14,780	12,342	12,764		(2,297)		(2,297)		10,467				379	05/25/2036	3.B FM
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		06/01/2023	PAYDOWN			2,923	1,713	1,116		(1,116)		(1,116)						31	09/25/2036	1.A FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN AB		06/26/2023	PAYDOWN		280,133	280,133	264,394	264,912		15,221		15,221		280,133				5,121	12/25/2036	1.A FM
75574E-AA-5	READYCAP COMMERCIAL MORTGAGE T SENIOR_CM		06/26/2023	PAYDOWN		281,520	281,520	280,640	280,664		856		856		281,520				6,642	06/25/2037	1.A FE
75574P-AA-0	READY CAPITAL MORTGAGE FINANCI SENIOR_CM		05/25/2023	PAYDOWN		74,871	74,871	73,657			1,214		1,214		74,871				1,542	01/25/2037	1.A FE
75884R-AX-1	REGENCY CENTERS LP SENIOR CORP_BND 4.1		04/03/2023	3RDPARTY		4,755,100	5,000,000	4,991,850	4,995,371		209		209		4,995,579		(240,479)	(240,479)	114,583	03/15/2028	2.A FE
760759-AM-2	REPUBLIC SERVICES INC SENIOR CORP_BND		05/15/2023	MATURITY		450,000	450,000	509,409	450,858		(858)		(858)		450,000				10,688	05/15/2023	2.B FE
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2023	PAYDOWN		57,882	73,936	63,308	66,784		(8,902)		(8,902)		57,882				879	02/25/2035	1.A FM
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/05/2023	3RDPARTY		1,070,755	1,246,619	1,050,106	1,050,106						1,050,106		20,650	20,650	36,637	11/25/2035	1.A FM
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2023	PAYDOWN		40,499	44,540	37,519	37,519		2,980		2,980		40,499				1,102	11/25/2035	1.A FM
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO		06/01/2023	PAYDOWN		71,452	62,772	49,255	47,121		24,331		24,331		71,452				2,075	03/25/2036	1.A FM
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		04/25/2023	PAYDOWN				1												09/25/2036	6. FE
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/26/2023	PAYDOWN			(1,720)	(593)	(330)		330		330						16	09/25/2036	1.A FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/01/2023	PAYDOWN		3,193	3,193	2,451	2,451		742		742		3,193				82	07/25/2036	1.A FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		05/01/2023	PAYDOWN		14,320	14,271	8,306	8,306		6,014		6,014		14,320				333	05/25/2037	1.A FM
771196-BH-4	ROCHE HOLDINGS INC SENIOR CORP_BND 144A		04/20/2023	3RDPARTY		5,519,563	6,250,000	6,152,250	6,168,245		732		732		6,168,977		(649,415)	(649,415)	101,389	11/28/2044	1.C FE
776743-AF-3	ROPER TECHNOLOGIES INC SENIOR CORP_BND		04/21/2023	3RDPARTY		740,370	750,000	749,190	749,509		24		24		749,534		(9,164)	(9,164)	19,250	09/15/2028	2.A FE
78409V-AB-0	S&P GLOBAL INC SENIOR CORP_BND 6.550%		05/19/2023	3RDPARTY		1,303,320	1,200,000	1,097,440	1,196,335		(98,850)		(98,850)		1,097,485		205,835	205,835	41,047	11/15/2037	1.G FE
78448Y-AC-5	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		06/15/2023	PAYDOWN		90,675	90,675	79,156			11,519		11,519		90,675				339	01/15/2053	1.A FE
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		06/15/2023	PAYDOWN		42,353	42,353	37,906			4,447		4,447		42,353				184	07/17/2051	1.A FE
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		06/15/2023	PAYDOWN		3,710,155	3,710,155	3,710,000	3,710,019		135		135		3,710,155				25,624	02/15/2051	1.A FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		06/15/2023	PAYDOWN		455,625	455,625	449,237			6,388		6,388		455,625				4,545	01/15/2053	1.A FE
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRU ABS D-A1B		06/15/2023	PAYDOWN		361,830	361,830	363,046			(1,216)		(1,216)		361,830				3,910	10/15/2058	1.A FE
78485K-AL-9	STARWOOD COMMERCIAL MORTGAGE T ABS_ABS _		05/10/2023	3RDPARTY		950,005	1,000,000	946,733	947,985		4,705		4,705		952,690		(2,685)	(2,685)	28,343	11/15/2038	2.B FE
78486Q-AF-8	SVB FINANCIAL GROUP SENIOR CORP_BND 1.		04/07/2023	3RDPARTY		26,501	50,000	47,333	47,615		74		74		47,689		(21,189)	(21,189)	450	02/02/2031	6. FE
79582G-AA-2	MAYFLOWERARK WHOLE CMO SEQ3-A1 144A 7.		06/01/2023	PAYDOWN		468,736	468,737	468,047			689		689		468,736				2,798	06/25/2053	1.A FE
80286N-AF-3	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		06/15/2023	PAYDOWN		1,105,096	1,105,096	1,086,533			18,562		18,562		1,105,096				3,420	02/17/2026	1.C FE
80287E-AD-7	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		06/15/2023	PAYDOWN		4,605,679	4,605,679	4,560,882			44,797		44,797		4,605,679				11,311	12/15/2025	1.A FE
806605-AH-4	MERCK & CO INC SENIOR CORP_BND 6.550%		05/19/2023	3RDPARTY		1,083,923	940,000	859,902	954,202		(94,260)		(94,260)		859,942		223,981	223,981	42,415	09/15/2037	1.E FE
81746F-AG-0	SEQUOIA MORTGAGE TRUST SEMT_17 SUPSEN WH		06/01/2023	PAYDOWN		31,018	31,018	31,737	31,775		(757)		(757)		31,018				451	09/25/2047	1.A
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		06/01/2023	PAYDOWN		513,533	513,533	491,277	493,234		20,299		20,299		513,533				8,420	03/25/2048	1.A
81747G-AG-7	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		06/01/2023	PAYDOWN		28,084	28,084	26,548	26,573		1,511		1,511		28,084				390	05/26/2048	1.A
81748A-AA-2	SEQUOIA MORTGAGE TRUST SEMT_20 SUPSEN WH		06/01/2023	PAYDOWN		191,994	191,994	195,954	199,219		(7,225)		(7,225)		191,994				2,388	04/25/2050	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO		06/01/2023	PAYDOWN		127,457	127,457	130,604	134,488		(7,031)		(7,031)		127,457				1,784	03/25/2050	1.A
817743-AA-5	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB		04/25/2023	PAYDOWN		65,000	65,000	65,000	65,000						65,000				1,262	10/25/2049	2.C FE
82281E-AA-5	SHELLPOINT CO-ORIGINATOR TRUST WHOLE_CMO		06/01/2023	PAYDOWN		8,247	8,264	8,038	7,996		251		251		8,247				121	11/25/2046	1.A
83192C-AC-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		04/01/2023	3RDPARTY		(22,797)	(23,408)	(22,793)	(22,798)		(50)		(50)		(22,848)		51	51	9,631	06/15/2037	1.A FE
83192C-AC-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/15/2023	PAYDOWN		23,408	23,408	22,793	22,798		610		610		23,408				4,835	06/15/2037	1.A FE
833034-AL-5	SNAP-ON INCORPORATED SENIOR CORP_BND 4		04/25/2023	3RDPARTY		2,871,200	3,200,000	3,191,200	3,192,019		59		59		3,192,078		(320,878)	(320,878)	86,009	03/01/2048	1.F FE
83405Y-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB		06/15/2023	PAYDOWN		31,686	31,686	24,943	24,988		6,697		6,697		31,686				135	08/17/2043	1.A FE
83416W-AA-1	SOLAR STAR FUNDING LLC SECURED CORP_BND		06/30/2023	VARIOUS		136,400	136,400	136,400	136,400						136,400				3,666	06/30/2035	2.B FE
83421#-AA-1	SOLGEN LLC CORP_BND 3.930% 09/30/36		06/30/2023	REDEMPTION 100.0000		101,700	101,700	101,700	101,700						101,700				1,998	09/30/2036	2.C PL
835495-AJ-1	SONOCO PRODUCTS COMPANY SENIOR CORP_BND		05/19/2023	3RDPARTY		4,914,650	5,000,000	4,661,721	5,052,399		(390,553)		(390,553)		4,661,846		252,804	252,804	161,319	11/01/2040	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				REDEMPTION 100.0000																	
83887@-AB-8	COOPERATIVE ENERGY A MISSISSIP CORP_BND		06/09/2023			151,807	151,807	151,807	151,807						151,807				4,099	12/09/2040	1.F
842400-EV-1	SOUTHERN CALIFORNIA EDISON COM SECURED C		04/24/2023	3RDPARTY		787,800	750,000	749,985	749,998						749,998		37,802	37,802	24,557	04/01/2035	2.A FE
842400-FP-3	SOUTHERN CALIFORNIA EDISON COM SECURED C		04/03/2023	3RDPARTY		8,527,370	8,500,000	9,107,495	8,959,341		(4,427)		(4,427)		8,954,915		(427,545)	(427,545)	259,722	03/15/2040	1.G FE
84610W-AB-1	LIFE STORAGE LP SENIOR CORP_BND 3.500%		06/16/2023	TAX FREE EXCHANGE		19,130,980	19,000,000	19,417,910	19,156,514		(25,534)		(25,534)		19,130,980				369,444	07/01/2026	2.B FE
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS T SECURED C		04/01/2023	VARIOUS		603,571	603,571	605,834	604,761		(1,190)		(1,190)		603,571				12,373	10/01/2029	2.B FE
				REDEMPTION 100.0000																	
85045@-AA-4	SPRINGFIELD CLINIC LLP CORP_BND 6.090%		06/21/2023			69,306	69,306	69,306	69,306						69,306				1,760	12/21/2026	3.A
85213X-AA-9	SPRUCE HILL MORTGAGE ACQUISITI WHOLE_CMO		06/01/2023	PAYDOWN		128,048	128,048	114,700	114,769		13,279		13,279		128,048				2,147	07/25/2057	1.A FE
				REDEMPTION 100.0000																	
85236#-AA-1	SUNNOVA RAYS 1 SENIOR CORP_BND 4.950%		05/01/2023			34,115	34,115	34,115	34,115						34,115				849	04/30/2044	1.G PL
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		06/15/2023	3RDPARTY		7,603,821	7,734,377	7,711,111	7,711,332		6,057		6,057		7,717,389		(113,569)	(113,569)	155,783	02/25/2044	1.G FE
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		05/25/2023	PAYDOWN		18,333	18,333	18,278	18,279		55		55		18,333				306	02/25/2044	1.G FE
854502-AA-9	STANLEY BLACK & DECKER INC SENIOR CORP_B		06/27/2023	3RDPARTY		8,240,190	9,000,000	7,967,616	7,975,889		14,829		14,829		7,990,717		249,473	249,473	367,033	09/01/2040	2.A FE
854502-AH-4	STANLEY BLACK & DECKER INC SENIOR CORP_B		04/21/2023	3RDPARTY		2,456,237	2,550,000	2,548,113	2,548,818		56		56		2,548,875		(92,638)	(92,638)	48,167	11/15/2028	2.A FE
862121-A#-7	STORE CAPITAL CORP CORP_BND 4.730% 04/		06/28/2023	3RDPARTY		4,982,903	5,000,000	5,000,000	5,000,000						5,000,000		(17,098)	(17,098)	142,557	04/28/2026	2.C FE
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		06/01/2023	PAYDOWN		89,907	90,059	82,864	79,953		9,954		9,954		89,907				1,664	05/25/2035	1.A FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		05/18/2023	3RDPARTY		1,415,482	1,625,774	1,341,263	1,230,373		7,548		7,548		1,237,921		177,560	177,560	23,929	10/25/2036	1.A FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		04/25/2023	PAYDOWN		9,580	9,580	7,903	7,250		2,330		2,330		9,580				108	10/25/2036	1.A FM
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		06/05/2023	3RDPARTY		2,157,346	3,196,837	2,346,848	1,766,465		(63,347)		(63,347)		1,703,118		454,228	454,228	63,261	07/25/2037	1.A FM
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		06/01/2023	PAYDOWN		7,722	30,297	22,242	16,741		(9,019)		(9,019)		7,722				550	07/25/2037	1.A FM
				REDEMPTION 100.0000																	
86668@-AA-8	SUN COUNTRY AIRLINES HOLDINGS CORP_BND		06/15/2023			357,595	357,595	357,595	357,595						357,595				7,484	06/15/2029	1.G PL
86772R-AA-3	SUNRUN JUPITER ISSUER 2022-1 L ABS_ABS _		04/30/2023	PAYDOWN		48,551	48,551	48,156	48,170		381		381		48,551				1,153	07/30/2057	1.G PL
86787E-AY-3	TRUISTBANK SENIOR CORP_BND 3.689% 08/0		06/13/2023	3RDPARTY		597,399	600,000	596,170			939		939		597,108		291	291	19,121	08/02/2024	1.F FE
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		06/01/2023	PAYDOWN		6,006	7,058	5,395	5,791		215		215		6,006				169	12/25/2035	1.A FM
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		06/01/2023	PAYDOWN		8,981	10,555	10,341	10,368		(1,387)		(1,387)		8,981				253	12/25/2035	3.C FM
87232B-AF-9	TCI-SYMPHONY CLO TSYMP_17-1A SENIOR ABS_		04/17/2023	PAYDOWN		260,960	260,960	256,924	256,983		3,977		3,977		260,960				7,074	07/15/2030	1.A FE
87249T-AE-4	TICP CLO LTD TICP_18-IIA SENIOR ABS_ABS		04/06/2023	PAYDOWN		400,000	400,000	397,600			2,400		2,400		400,000				5,115	04/20/2028	1.A FE
87267H-AA-5	TPGI TRUST TPGI_21-DGWD LCF SENIOR_CMBS		06/15/2023	PAYDOWN		92,883	92,883	90,852			2,032		2,032		92,883				1,700	06/15/2026	1.A
87267T-AA-9	TOORAK MORTGAGE TRUST TRK_21-I SENIOR WH		06/01/2023	PAYDOWN		104,486	104,486	104,160	104,279		207		207		104,486				891	11/25/2056	1.A FE
				REDEMPTION 100.0000																	
87511#-AB-1	TAMPA BAY ARENA LLC SECURED CORP_BND 3		06/30/2023			292,506	292,506	292,506	292,506						292,506				5,689	06/30/2035	2.B PL
87612E-AR-7	TARGET CORPORATION SENIOR CORP_BND 6.5		04/21/2023	3RDPARTY		814,800	700,000	854,931	808,828		(1,589)		(1,589)		807,240		7,560	7,560	24,014	10/15/2037	1.F FE
87612E-AU-0	TARGET CORPORATION SENIOR CORP_BND 7.0		05/22/2023	3RDPARTY		4,142,460	3,500,000	3,205,751	3,548,818		(342,989)		(342,989)		3,205,829		936,631	936,631	210,292	01/15/2038	1.F FE
				REDEMPTION 100.0000																	
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SECURED COR		06/30/2023			114,592	114,592	120,894	116,705		(2,114)		(2,114)		114,592				3,468	12/30/2023	2.B FE
882389-CC-1	TEXAS EASTERN TRANSMISSION LP SENIOR COR		04/21/2023	3RDPARTY		569,380	500,000	593,710	554,819		(1,406)		(1,406)		553,412		15,968	15,968	27,222	07/15/2032	1.G FE
				REDEMPTION 100.0000																	
88307*-AA-3	TEXOMA WIND LLC SECURED CORP_BND 4.120		06/30/2023			851,950	851,950	851,950	851,950						851,950				17,550	06/30/2034	2.C PL
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD SENIOR AB		06/15/2023	PAYDOWN		33,127	33,127	33,126	33,381		(253)		(253)		33,127				602	05/17/2032	2.B FE
886546-AD-2	TIFFANY & CO SENIOR CORP_BND 4.900% 10		05/22/2023	3RDPARTY		16,190,721	17,700,000	16,038,092	17,245,521		(1,208,281)		(1,208,281)		16,037,240		153,481	153,481	561,336	10/01/2044	1.E FE
88947E-AS-9	TOLL BROTHERS FINANCE CORP SENIOR CORP_B		04/13/2023	3RDPARTY		492,254	500,000	481,067			503		503		481,570		10,683	10,683	14,083	03/15/2027	2.C FE
891027-AS-3	GLOBE LIFE INC SENIOR CORP_BND 4.550%		04/21/2023	3RDPARTY		2,107,495	2,150,000	2,142,196	2,145,086		240		240		2,145,326		(37,832)	(37,832)	59,782	09/15/2028	2.A FE
89171V-AE-7	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		05/05/2023	3RDPARTY		11,173,937	11,514,259	9,997,022	10,959,643		43,386		43,386		11,003,029		170,908	170,908	196,433	05/25/2055	1.A
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR ABS_ABS		06/01/2023	PAYDOWN		5,958	5,958	5,958	5,958						5,958				122	07/01/2048	1.F PL
89417E-AK-5	TRAVELERS COMPANIES INC SENIOR CORP_BND		04/25/2023	3RDPARTY		2,456,136	2,700,000	2,678,832	2,681,821		154		154		2,681,975		(225,839)	(225,839)	78,045	08/25/2045	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
902494-BK-8	TYSON FOODS INC SENIOR CORP_BND 4.350%		04/21/2023	3RDPARTY		875,169	900,000	899,838	899,902		4		4		899,907		(24,738)	(24,738)	25,448	03/01/2029	2.B FE
902917-AH-6	WASTE MANAGEMENT INC SENIOR CORP_BND 7		04/21/2023	3RDPARTY		1,446,003	1,300,000	1,352,481	1,321,338		(1,028)		(1,028)		1,320,310		125,693	125,693	70,778	07/15/2028	2.A FE
				REDEMPTION 100.0000																	
90932D-AA-3	UNITEDAIRLINES2016-2PASSTH SECURED CORP_		04/07/2023			634,343	634,343	634,343	634,343						634,343				9,832	04/07/2030	2.C FE
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO CORP_BND		05/03/2023	3RDPARTY		11,360,400	12,000,000	12,000,000	12,000,000						12,000,000		(639,600)	(639,600)	204,933	12/21/2031	2.A PL
911312-AN-6	UNITED PARCEL SERVICE INC SENIOR CORP_BN		06/06/2023	3RDPARTY		23,464,770	24,000,000	21,646,443	23,540,181		(1,893,238)		(1,893,238)		21,646,943		1,817,827	1,817,827	653,656	11/15/2040	1.F FE
91412N-AF-7	UNIVERSITY OF CHICAGO SENIOR CORP_BND		04/24/2023	3RDPARTY		8,693,290	8,500,000	8,815,488	8,640,405		(5,619)		(5,619)		8,634,786		58,504	58,504	262,343	10/01/2030	1.C FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS ABS_ABS _		06/20/2023	PAYDOWN		25,008	25,008	25,008	25,008						25,008				345	04/20/2028	2.B FE
				REDEMPTION 100.0000																	
91752*-AA-7	UTAH SOLAR HOLDINGS LLC CORP_BND 3.590		06/30/2023			290,007	290,007	290,007	290,007						290,007				5,206	12/31/2036	2.C PL
918288-AA-9	VSTNA_17-A ABS _17-A-A 144A 2.330% 03/		06/20/2023	PAYDOWN		952,342	952,342	925,557			26,784		26,784		952,342				2,761	03/20/2035	1.A FE
				REDEMPTION 100.0000																	
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND		06/15/2023			43,068	43,068	43,068	43,068						43,068				718	01/15/2043	1.E
92211M-AE-3	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		04/01/2023	PAYDOWN		(10,284,167)	(10,284,167)	(10,284,167)	(10,284,167)						(10,284,167)				94	11/16/2043	1.G FE
92211M-AE-3	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		03/22/2023	MATURITY		10,284,167	10,284,167	10,284,167	10,284,167						10,284,167				116,270	11/16/2043	1.G FE
92212K-AA-4	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		06/15/2023	PAYDOWN		8,750	8,750	8,750	8,750						8,750				140	07/15/2044	1.G FE
92257P-AA-9	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		06/01/2023	PAYDOWN		722,459	721,302	721,287	721,257		1,202		1,202		722,459				20,930	10/25/2052	1.A FE
92345Y-AF-3	VERISK ANALYTICS INC SENIOR CORP_BND 4		04/21/2023	3RDPARTY		3,885,935	4,050,000	4,028,252	4,035,525		651		651		4,036,176		(150,241)	(150,241)	102,094	03/15/2029	2.B FE
924923-AA-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		06/01/2023	PAYDOWN		235,344	235,344	232,952	233,044		2,300		2,300		235,344				6,968	10/25/2067	1.A FE
92538B-AA-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		06/01/2023	PAYDOWN		372,371	372,371	317,912	319,136		53,235		53,235		372,371				1,170	10/25/2063	1.A FE
92538L-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		06/01/2023	PAYDOWN		112,890	112,890	100,067	100,512		12,378		12,378		112,890				708	05/26/2065	1.A FE
92539D-AA-6	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 23		06/01/2023	PAYDOWN		961,385	961,385	961,377			7		7		961,385				8,617	03/25/2068	1.A FE
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		06/01/2023	PAYDOWN		404,769	404,769	404,763			6		6		404,769				5,893	02/27/2068	1.A FE
92539G-AA-9	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 23		06/25/2023	PAYDOWN		306,517	306,517	306,515			2		2		306,517				2,108	03/26/2068	1.A FE
92539T-AA-1	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 23		06/25/2023	PAYDOWN		42,284	42,284	42,283			1		1		42,284				205	05/25/2068	1.A FE
				REDEMPTION 100.0000																	
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		06/30/2023			44,779	44,779	44,779	44,779						44,779				880	06/30/2030	1.F PL
927958-AA-6	VISIO2023-1TRUSTVISIO_23-1 WHOLE CMO 23-		04/25/2023	PAYDOWN		63,407	63,407	63,407							63,407				334	03/25/2058	1.A Z
927958-AA-6	VISIO2023-1TRUSTVISIO_23-1 WHOLE CMO 23-		06/25/2023	PAYDOWN		117,340	117,340	117,340							117,340				1,473	03/25/2058	1.A FE
92826C-AE-2	VISA INC SENIOR CORP_BND 4.150% 12/14/		04/11/2023	3RDPARTY		19,648,200	20,000,000	19,973,000	19,980,110		332		332		19,980,443		(332,243)	(332,243)	274,361	12/14/2035	1.D FE
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2023	PAYDOWN		28,846	28,846	24,122	25,856		2,989		2,989		28,846				612	06/25/2033	1.A FM
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2023	PAYDOWN		2,144	2,144	1,967	2,042		102		102		2,144				33	12/25/2035	1.A FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		06/25/2023	PAYDOWN		6,262	6,262	5,808	5,946		315		315		6,262				102	06/25/2044	1.A FM
92936J-AN-4	WF-RBS COMMERCIAL MORTGAGE TRU SUB SENIO		06/01/2023	PAYDOWN		1,214,332	1,214,332	1,323,106	1,214,332						1,214,332				22,888	11/15/2044	1.A FM
92937E-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		06/01/2023	PAYDOWN		78,085	78,085	72,525	77,925		160		160		78,085				1,209	03/15/2045	1.A
92937U-AH-1	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		06/01/2023	PAYDOWN		7,361,547	7,361,547	7,058,054	7,336,428		25,118		25,118		7,361,547				143,918	05/15/2045	1.A
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		06/01/2023	PAYDOWN				1,435,475	18,406		(18,406)		(18,406)						57,366	08/15/2046	1.B FE
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2023	PAYDOWN		4,456	4,532	3,531	3,800		656		656		4,456				65	08/25/2036	1.A FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2023	PAYDOWN		23,638	22,578	10,878	12,150		11,487		11,487		23,638				383	03/25/2047	1.A FM
93363C-AB-5	WAMU_06-AR7 SUPSEN WHOLE_CMO _06-AR7 4		06/01/2023	PAYDOWN		4,226	4,226	3,555	3,771		455		455		4,226				53	07/25/2046	1.A FM
93884P-DT-4	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		04/06/2023	3RDPARTY		19,689,600	21,000,000	21,000,000	21,000,000						21,000,000		(1,310,400)	(1,310,400)	624,741	12/03/2040	1.G FE
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH		06/01/2023	PAYDOWN		27,539	27,539	25,766	26,372		1,167		1,167		27,539				728	08/25/2038	1.A FM
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO		06/01/2023	PAYDOWN		1,356	4,298	3,890	3,698		(2,342)		(2,342)		1,356				99	09/25/2035	1.A FM
93934F-HC-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		06/25/2023	PAYDOWN		70,497	70,497	67,592	67,742		2,755		2,755		70,497				906	12/25/2035	1.A FM
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		06/25/2023	PAYDOWN		12,786	13,056	11,220	11,091		1,695		1,695		12,786				347	02/25/2036	1.A FM
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		06/01/2023	PAYDOWN		20,360	20,186	17,057	16,953		3,407		3,407		20,360				321	04/25/2046	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		06/01/2023	PAYDOWN		27,944	27,382	23,891	23,517		4,427		4,427		27,944				425	10/25/2046	3.B FM
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		05/01/2023	PAYDOWN		22,315	27,844	24,294	23,913		(1,598)		(1,598)		22,315				287	10/25/2046	3.C FM
94106L-BC-2	WASTE MANAGEMENT INC SENIOR CORP_BND 4		04/25/2023	3RDPARTY REDEMPTION 100.0000		223,047	250,000	251,805	251,577		(15)		(15)		251,562		(28,515)	(28,515)	6,719	03/01/2045	2.A FE
94684@-AA-2	WELLS DAIRY INC CORP_BND 6.420% 01/18/		06/30/2023			175,194	175,194	175,194	175,194						175,194				4,690	01/18/2027	4.A
94973V-AH-0	ELEVANCEHEALTHINC SENIOR CORP_BND 5.95		05/22/2023	VARIOUS		3,753,625	3,570,000	3,467,705	3,621,879		(160,322)		(160,322)		3,461,556		292,069	292,069	89,982	12/15/2034	2.B FE
94980V-AG-3	WELLS FARGO BANK NA SUB CORP_BND 5.950		04/05/2023	3RDPARTY		12,779,455	12,145,000	14,052,189	13,476,509		(19,123)		(19,123)		13,457,386		(677,931)	(677,931)	449,635	08/26/2036	2.A FE
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		06/01/2023	PAYDOWN		16,386	16,386	16,616	17,121		(736)		(736)		16,386				238	07/26/2049	1.A
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		06/01/2023	PAYDOWN		15,043	15,043	14,967	14,956		87		87		15,043				188	07/26/2049	1.A
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		05/01/2023	PAYDOWN																06/25/2037	1.A FM
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		06/01/2023	PAYDOWN		31,115	36,091	32,029	33,780		(2,665)		(2,665)		31,115				904	06/25/2037	3.A FM
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WHOLE_CMO		06/01/2023	PAYDOWN		19,289	19,289	19,146	19,277		12		12		19,289				338	08/27/2035	1.A FM
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		06/01/2023	PAYDOWN				60,143	45,876		(45,876)		(45,876)						9,309	01/15/2052	1.A FE
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		06/01/2023	PAYDOWN		6,394	6,394	6,548	6,452		(58)		(58)		6,394				87	11/25/2048	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		06/01/2023	PAYDOWN		103,861	103,861	106,516	105,196		(1,334)		(1,334)		103,861				1,441	09/25/2049	1.A
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		06/01/2023	PAYDOWN				16,908	16,977		(16,977)		(16,977)						950	08/15/2052	1.A FE
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A SENIOR ABS_		06/15/2023	PAYDOWN		2,500	2,500	2,500	2,500						2,500				49	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_		06/15/2023	PAYDOWN		3,750	3,750	3,750	3,750						3,750				77	06/15/2049	2.B FE
957638-AD-1	WESTERN ALLIANCE BANCORP SUB CORP_BND		06/02/2023	VARIOUS		19,129,131	25,050,000	25,050,934	25,050,723		(87)		(87)		25,050,636		(5,921,505)	(5,921,505)	286,129	06/15/2031	3.A FE
96042Q-AJ-9	WESTLAKE AUTOMOBILE RECEIVABLE SUB ABS_A		06/15/2023	PAYDOWN		6,688,212	6,688,212	6,507,547			180,664		180,664		6,688,212				34,859	11/17/2025	1.B FE
961548-AV-6	WESTROCK MWV LLC SENIOR CORP_BND 8.200		04/21/2023	3RDPARTY REDEMPTION 100.0000		1,518,478	1,300,000	1,537,146	1,410,292		(3,963)		(3,963)		1,406,329		112,149	112,149	82,911	01/15/2030	2.B FE
96928*-FV-4	WILLIAM BLAIR & COMPANY LLC CORP_BND 4		06/15/2023			93,603	93,603	93,603	93,603						93,603				1,596	09/15/2044	1.E
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		06/01/2023	PAYDOWN		19,790	19,790	19,289	19,201		588		588		19,790				289	06/20/2045	1.A
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		06/01/2023	PAYDOWN REDEMPTION 100.0000		132,077	132,078	126,929	133,005		(928)		(928)		132,077				1,717	08/20/2045	1.A
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		06/12/2023			276,048	276,048	276,048	276,048						276,048				10,399	01/01/2025	1.G Z
BAN10G-X5-7	SKYMILES IP LTD SECURED CORP_BND 144A		04/20/2023	CALL 100.0000 REDEMPTION 100.0000		133,326	133,326	133,326	133,326						133,326				3,000	10/20/2025	2.B FE
BAN10G-X5-7	SKYMILES IP LTD SECURED CORP_BND 144A		04/20/2023																	10/20/2025	2.B FE
BMSOWT-9Z-6	BRIGHTWOOD CAPITAL MM CLO BWCA ABS_ABS		06/28/2023	3RDPARTY		14,250,000	14,250,000	14,250,000	14,250,000						14,250,000				912,881	12/31/2032	2.C PL
BMSOZC-TM-7	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		2,344,895	2,500,000	2,343,863	2,344,567		328		328		2,344,895				86,106	03/15/2062	2.C FE
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS L ABS_ABS _		06/15/2023	PAYDOWN REDEMPTION 100.0000		35,874	35,874	36,731	36,101		(226)		(226)		35,874				573	11/15/2037	3.C FE
G5814#-AA-2	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		06/30/2023	REDEMPTION 100.0000		171,095	171,095	171,095	171,095						171,095				4,774	06/30/2031	2.C PL
G5814#-AB-0	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		06/30/2023	REDEMPTION 100.0000		171,095	171,095	171,095	171,095						171,095				4,774	06/30/2031	2.C PL
G6365#-AA-7	COLIDIM SA SECURED CORP_BND 8.000% 06/		06/15/2023	REDEMPTION 100.0000		182,725	182,725	182,725	182,725						182,725				7,390	06/30/2033	3.B FE
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS CORP_BND		06/30/2023	REDEMPTION 100.0000		34,218	34,218	34,218	34,218						34,218				962	11/26/2027	2.C PL
R9836#-AA-6	WELCO ECO SHIP AS SENIOR CORP_BND 5.30		06/30/2023	REDEMPTION 100.0000		81,810	81,810	80,996	81,285		525		525		81,810				1,808	04/30/2031	1.G PL
R9836#-AB-4	WELCO ECO SHIP AS SENIOR CORP_BND 5.36		06/30/2023			81,810	81,810	80,992	81,280		530		530		81,810				1,828	04/30/2031	1.G PL
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C	A	06/15/2023	VARIOUS		241,107	241,107	241,107	241,107						241,107				4,521	06/15/2029	1.G FE
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH SECURED C	A	06/15/2023	VARIOUS		289,327	289,327	290,744	290,168		(841)		(841)		289,327				5,967	06/15/2029	2.B FE
01626P-AH-9	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	04/05/2023	3RDPARTY		14,247,050	15,000,000	14,979,900	14,989,933		562		562		14,990,495		(743,445)	(743,445)	375,708	07/26/2027	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
13645R-AF-1	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	05/19/2023	3RDPARTY		2,145,622	2,041,000	1,767,431	1,943,765		(176,207)		(176,207)		1,767,558		378,063	378,063	63,418	05/15/2037	2.B FE
15135U-AF-6	CENOVUS ENERGY INC SENIOR CORP_BND 6.7	A	06/21/2023	3RDPARTY		2,104,749	2,000,000	2,094,988			(140)		(140)		2,094,848		9,901	9,901	13,500	11/15/2039	2.C FE
22576C-E#-4	CRESCENT POINT ENERGY CORP SENIOR CORP_B	A	06/12/2023	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				132,300	06/12/2023	2.C
				REDEMPTION 100.0000																	
292766-A#-9	ENERPLUS CORP CORP_BND 4.400% 05/15/24	A	05/15/2023			3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				79,200	05/15/2024	2.C
31745#-AA-9	SHELL ABS_ABS 5.500% 11/15/30		06/01/2023	PAYDOWN		233,126	287,164	287,164	287,164		(54,037)		(54,037)		233,126				8,605	11/15/2030	1.E PL
318069-B@-9	FINNING INTERNATIONAL INC SENIOR CORP_BN	A	04/20/2023	3RDPARTY		4,813,950	5,000,000	5,000,000	5,000,000						5,000,000		(186,050)	(186,050)	132,125	04/03/2027	2.A FE
67077M-AT-5	NUTRIEN LTD SENIOR CORP_BND 4.200% 04/	A	04/21/2023	3RDPARTY		386,224	400,000	398,708	399,130		39		39		399,169		(12,945)	(12,945)	9,520	04/01/2029	2.B FE
941053-AH-3	WASTE CONNECTIONS INC SENIOR CORP_BND	A	04/24/2023	3RDPARTY		2,888,198	2,950,000	2,945,634	2,947,245		132		132		2,947,377		(59,179)	(59,179)	50,498	12/01/2028	2.A FE
008685-AB-5	AHOLD FINANCE USA LLC SENIOR CORP_BND	C	04/21/2023	3RDPARTY		1,797,692	1,650,000	1,736,625	1,690,161		(1,643)		(1,643)		1,688,518		109,173	109,173	54,828	05/01/2029	2.A FE
01449T-AA-1	ALESCO PREFERRED FUNDING IX LT SENIOR AB	D	06/07/2023	3RDPARTY		484,787	554,835	486,867	486,359		2,935		2,935		489,294		(4,507)	(4,507)	13,358	06/23/2036	1.A FE
01449T-AC-7	ALESCO PREFERRED FUNDING IX LT SENIOR AB	D	06/15/2023	3RDPARTY		414,245	500,000	412,083	412,198		2,048		2,048		414,246		(1)	(1)	12,701	06/23/2036	1.B FE
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	04/13/2023	PAYDOWN		91,209	91,209	89,567	89,729		1,479		1,479		91,209				2,593	10/13/2030	1.A FE
03329A-AJ-4	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN	D	04/26/2023	3RDPARTY		4,688,610	5,000,000	4,676,740	4,679,557		28,781		28,781		4,708,338		(19,728)	(19,728)	184,923	01/15/2030	2.C FE
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	04/28/2023	PAYDOWN		10,290	10,290	10,290	10,290						10,290				291	01/28/2031	1.A FE
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1	D	04/18/2023	PAYDOWN		232,838	232,838	227,715	227,950		4,887		4,887		232,838				6,346	07/18/2029	1.A FE
03767J-AF-2	APIDOS CLO APID_17-27A ABS_ABS _17-27A 1	D	04/17/2023	PAYDOWN		157,322	157,322	153,785	153,948		3,374		3,374		157,322				4,265	07/17/2030	1.A FE
04017J-AJ-0	ARES CLO LTD ARES_18-49A MEZZANIN ABS_AB	D	05/25/2023	3RDPARTY		454,556	500,000	455,467			813		813		456,280		(1,725)	(1,725)	13,440	07/22/2030	2.C FE
04019R-AN-1	ARES CLO LTD ARES_22-66 ABS_ABS _66 144A	D	06/13/2023	3RDPARTY		5,006,940	5,000,000	4,994,065	4,994,613		1,066		1,066		4,995,679		11,261	11,261	376,475	07/25/2034	2.A FE
046353-AG-3	ASTRAZENECA PLC SENIOR CORP_BND 4.000%	D	04/21/2023	3RDPARTY		679,718	750,000	745,328	746,353		39		39		746,392		(66,674)	(66,674)	18,083	09/18/2042	1.G FE
04965C-AJ-7	ATRIUM CDO CORP ATRM_12A SENIOR ABS_ABS	D	04/24/2023	PAYDOWN		96,025	96,025	95,017	95,054		971		971		96,025				2,621	04/22/2027	1.A FE
04966H-AA-4	ATRIUMCDOCORPATRM_13A SENIOR ABS_ABS _42	D	04/24/2023	PAYDOWN		17,145	17,145	17,079	2,424		65		65		17,145				294	11/21/2030	1.A FE
04966H-AJ-5	ATRIUMCDOCORPATRM_13A ABS LTD_42-D 144A	D	04/26/2023	3RDPARTY		916,606	1,000,000	916,321			406		406		916,727		(121)	(121)	19,440	11/21/2030	2.C FE
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_	D	04/18/2023	3RDPARTY		1,107,226	1,425,000	1,103,539			4,115		4,115		1,107,654		(428)	(428)	14,547	11/25/2035	2.A FE
06759F-AB-2	BABSON CLO LTD BABSN_15-2A SENIOR ABS_AB	D	04/20/2023	PAYDOWN		12,641	12,641	12,546			95		95		12,641				190	10/20/2030	1.A FE
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	D	04/17/2023	PAYDOWN		827,939	827,939	817,090	817,839		10,099		10,099		827,939				22,192	07/15/2029	1.A FE
09626Y-AN-0	BLUEMOUNTAIN CLO LTD BLUEM_13 SENIOR ABS	D	04/24/2023	PAYDOWN		174,927	174,927	172,663	172,703		2,223		2,223		174,927				5,085	10/22/2030	1.A FE
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	06/07/2023	3RDPARTY		4,926,768	4,926,768	4,926,768	4,926,768						4,926,768				207,982	04/15/2028	1.C FE
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	04/17/2023	PAYDOWN		442,291	160,675	160,675	160,675		281,616		281,616		442,291				17,669	04/15/2028	1.C FE
				REDEMPTION 0.0000																	
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	06/30/2023				442,293	442,293	442,293		(442,293)		(442,293)						13,871	04/15/2028	1.A FE
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	D	06/20/2023	VARIOUS		194,160	194,160	194,160	194,160						194,160				4,005	03/20/2033	2.A FE
11778B-AB-8	SKY GROUP FINANCE LTD SENIOR CORP_BND 14	D	06/15/2023	3RDPARTY		1,550,866	1,344,000	1,622,772	1,556,417		(5,551)		(5,551)		1,550,867		(1)	(1)	58,240	10/15/2035	1.G FE
12480V-AC-9	CBAM CLO MANAGEMENT CBAM_17-1A SENIOR AB	D	04/20/2023	PAYDOWN		348,858	348,858	345,404	345,535		3,323		3,323		348,858				10,180	07/20/2030	1.A FE
12548R-AB-0	CIFC FUNDING LTD CIFC_14-2RA SENIOR ABS_	D	04/24/2023	PAYDOWN		9,327	9,327	9,207	9,209		118		118		9,327				265	04/24/2030	1.A FE
12550M-AJ-9	CIFCFUNDINGLTDCIFC_15-3A SENIOR ABS_ABS	D	04/19/2023	PAYDOWN		14,073	14,073	13,866	8,590		194		194		14,073				313	04/19/2029	1.A FE
12551A-AL-9	CIFC FUNDING LTD CIFC_17-1A SENIOR ABS_A	D	04/21/2023	PAYDOWN		491,508	491,508	484,957	485,428		6,080		6,080		491,508				13,785	04/23/2029	1.A FE
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	D	04/24/2023	PAYDOWN		167,647	167,647	164,433	164,557		3,091		3,091		167,647				4,676	10/24/2030	1.A FE
141312-AA-6	CARBONE CLO LTD CRBN_17-1A SENIOR ABS_AB	D	04/20/2023	PAYDOWN		52,827	52,827	52,540			287		287		52,827				786	01/20/2031	1.A FE
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	05/15/2023	PAYDOWN		75,240	75,240	73,972	73,977		1,264		1,264		75,240				2,171	08/14/2030	1.A FE
14311D-BN-5	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	04/20/2023	PAYDOWN		470,770	470,770	463,807	463,881		6,889		6,889		470,770				13,095	07/20/2031	1.A FE
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	04/20/2023	PAYDOWN		491,144	491,144	486,853	61,240		4,241		4,241		491,144				7,831	07/20/2029	1.A FE
14315B-AA-4	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	04/17/2023	PAYDOWN		62,120	62,120	61,825			295		295		62,120				928	01/15/2030	1.A FE
15032F-AA-4	CEDAR FUNDING LTD CEDF_18-7A SENIOR ABS_	D	04/20/2023	PAYDOWN		22,645	22,645	22,283	22,302		344		344		22,645				632	01/21/2031	1.A FE
18452L-AG-3	CLEAR CREEK CLO LTD CLRCK_15-1 SENIOR AB	D	04/20/2023	PAYDOWN		470,974	470,974	469,090			1,884		1,884		470,974				7,074	10/21/2030	1.A FE
225433-AR-2	UBSGROUPAG SENIOR CORP_BND 4.550% 04/1	D	06/12/2023	TAX FREE EXCHANGE		6,999,560	7,000,000	6,998,404	6,999,500		60		60		6,999,560				207,025	04/17/2026	2.B FE
23636A-BC-4	DANSKE BANK A/S SRBN CORP_BND 144A 4.2	D	04/04/2023	3RDPARTY		14,234,450	15,000,000	15,000,000	15,000,000						15,000,000		(765,550)	(765,550)	330,110	04/01/2028	2.A FE
24380L-AC-7	DEER CREEK CLO LTD DCRK_17-1A ABS_ABS _1	D	04/20/2023	PAYDOWN		168,250	168,250	166,231	166,267		1,983		1,983		168,250				4,850	10/21/2030	1.A FE
25211A-AE-9	DEWOLF PARK CLO LTD DWOLF_17-1 SENIOR AB	D	04/17/2023	PAYDOWN		4,070	4,070	4,039			32		32		4,070				58	10/15/2030	1.A FE
26249K-AZ-4	DRYDEN SENIOR LOAN FUND DRSLF SECURED AB	D	04/17/2023	PAYDOWN		776,407	776,407	767,384	767,643		8,763		8,763		776,407				21,399	04/15/2029	1.A FE
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	04/17/2023	PAYDOWN		74,033	74,033	72,906	72,943		1,089		1,089		74,033				2,070	01/15/2031	1.A FE
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	04/17/2023	PAYDOWN		297,777	297,777	295,003	194,497		2,721		2,721		297,777				6,768	04/16/2029	1.A FE
26251B-AL-0	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	05/15/2023	PAYDOWN		79,601	79,601	78,447			1,154		1,154		79,601				2,384	08/15/2030	1.A FE
26874R-AC-2	ENI SPA SENIOR CORP_BND 144A 5.700% 10	D	05/22/2023	3RDPARTY		16,931,470	19,000,000	18,003,888	19,157,280		(1,223,967)		(1,223,967)		17,933,314		(1,001,844)	(1,001,844)	700,942	10/01/2040	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS L SENIOR CO	D	05/31/2023	3RDPARTY		11,237,976	10,339,000	9,797,342	10,024,049		(118,773)		(118,773)		9,905,276		1,332,700	1,332,700	637,284	07/15/2034	1.G FE
33882G-AE-8	FLATIRON CLO LTD FLAT_17-1A ABS_ABS _17-	D	05/15/2023	PAYDOWN		2,385,281	2,385,281	2,368,924	357,098		16,214		16,214		2,385,281				39,658	05/15/2030	1.A FE
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB SENIOR CO	D	05/10/2023	MATURITY		25,800,000	25,800,000	24,491,040	25,744,492		55,508		55,508		25,800,000				370,875	05/10/2023	2.A FE
36319T-AN-6	GALAXY CLO LTD GALXY_17-23A SENIOR ABS_A	D	04/24/2023	PAYDOWN		1,720,368	1,720,368	1,690,438	1,692,484		27,883		27,883		1,720,368				47,291	04/24/2029	1.A FE
38123H-AN-4	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	D	05/01/2023	PAYDOWN		1,361,067	1,361,067	1,345,156	1,345,789		15,278		15,278		1,361,067				39,349	10/29/2029	1.A FE
39862E-AA-2	GRIPPEN PARK CLO LTD GRIPP_17 ABS_ABS _1	D	04/20/2023	PAYDOWN		483,160	483,160	474,705	475,451		7,710		7,710		483,160				14,123	01/22/2030	1.A FE
40436K-AC-9	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	05/05/2023	PAYDOWN		431,599	431,599	421,758	422,391		9,207		9,207		431,599				12,160	02/05/2031	1.A FE
40436V-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	05/08/2023	PAYDOWN		479,133	479,133	476,450			2,683		2,683		479,133				7,056	05/06/2030	1.A FE
				REDEMPTION 100.0000																	
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	D	06/20/2023			115,964	115,964	115,964	115,964						115,964				2,244	05/20/2033	1.F PL
				REDEMPTION 100.0000																	
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM D SECURED C	D	06/30/2023			547,847	547,847	547,847	547,847						547,847				16,575	01/01/2043	2.C PL
45662N-A#-0	INFINEON TECHNOLOGIES AG CORP_BND 4.30	D	05/10/2023	3RDPARTY		9,508,300	10,000,000	10,000,000	10,000,000						10,000,000		(491,700)	(491,700)	266,361	04/05/2028	2.B
481939-AL-0	KKR FINANCIAL CLO LTD KKR_49 ABS_ABS _49	D	05/10/2023	3RDPARTY		7,327,470	7,500,000	7,318,988	7,321,914		7,256		7,256		7,329,170		(1,700)	(1,700)	531,410	07/20/2035	2.C FE
48250V-AU-1	KKR FINANCIAL CLO LTD KKR_13-1 SENIOR AB	D	04/17/2023	PAYDOWN		90,546	90,546	89,844	89,881		665		665		90,546				2,395	01/16/2028	1.A FE
48253W-AE-2	KKR FINANCIAL CLO LTD KKR_28A ABS _8A-C	D	06/01/2023	3RDPARTY		967,256	1,000,000	963,267			949		949		964,216		3,040	3,040	14,877	03/15/2031	1.F FE
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES SENIOR CO	D	04/09/2023	VARIOUS		10,600,000	10,600,000	10,564,914	10,598,892		1,108		1,108		10,600,000				169,600	04/09/2023	2.A FE
500472-AC-9	KONINKLIJKE PHILIPS NV SENIOR CORP_BND	D	06/15/2023	3RDPARTY		6,529,789	5,855,000	5,312,913	5,827,063		(512,440)		(512,440)		5,314,623		1,215,166	1,215,166	311,962	03/11/2038	2.A FE
50184K-BL-1	LCM LTD PARTNERSHIP LCM_13A ABS_ABS _13-	D	04/19/2023	PAYDOWN		732,432	732,432	720,713	721,443		10,989		10,989		732,432				19,917	07/19/2027	1.A FE
50188Y-AE-4	LCM LTD PARTNERSHIP LCM_24A MEZZANIN ABS	D	04/20/2023	PAYDOWN		80,198	80,198	78,153	78,327		1,871		1,871		80,198				2,231	03/20/2030	1.A FE
50189C-AN-1	LCM LTD PARTNERSHIP LCM_21A SENIOR ABS_A	D	04/20/2023	PAYDOWN		1,292,488	1,292,488	1,281,114	1,281,802		10,686		10,686		1,292,488				35,298	04/20/2028	1.A FE
				REDEMPTION 100.0000																	
53566T-AA-9	LINE ONE PERU METRO EXPANSION SECURED CO	D	04/10/2023			372,008	372,008	372,008	372,008						372,008				8,811	01/10/2033	2.C FE
				REDEMPTION 100.0000																	
53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED CO	D	04/10/2023			277,936	277,936	277,936	277,936						277,936				6,583	04/10/2033	2.C FE
55818K-AV-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	04/24/2023	PAYDOWN		274,548	274,548	269,469	269,803		4,745		4,745		274,548				7,587	07/23/2029	1.A FE
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	04/19/2023	PAYDOWN		24,621	24,621	24,134	24,170		451		451		24,621				679	04/19/2030	1.A FE
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	04/21/2023	PAYDOWN		12,433	12,433	12,199	12,211		222		222		12,433				348	07/21/2030	1.A FE
55819B-AW-0	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	04/21/2023	PAYDOWN		57,682	57,682	56,822	37,606		834		834		57,682				1,333	10/21/2030	1.A FE
55819Y-AA-8	MADISON PARK FUNDING LTD MDPK ABS_ABS _2	D	05/01/2023	PAYDOWN		140,350	140,350	137,961	138,106		2,243		2,243		140,350				4,121	07/29/2030	1.A FE
55820R-AJ-1	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	04/25/2023	PAYDOWN		152,378	152,378	149,447	149,675		2,703		2,703		152,378				4,280	04/25/2029	1.A FE
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	04/27/2023	PAYDOWN		168,776	168,776	165,386	165,546		3,230		3,230		168,776				4,744	07/27/2031	1.A FE
55820Y-AE-7	MADISON PARK FUNDING LTD MDPK MEZZANIN A	D	06/01/2023	3RDPARTY		5,470,774	5,850,000	5,373,108	5,382,627		36,669		36,669		5,419,296		51,478	51,478	264,213	04/20/2030	2.C FE
55821C-AA-2	ATRIUM CDO CORP ATRM_9A SENIOR ABS_ABS _	D	05/30/2023	PAYDOWN		44,844	44,844	43,822	43,837		1,007		1,007		44,844				1,330	05/28/2030	1.A FE
55821T-AA-5	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	04/17/2023	PAYDOWN		11,603	11,604	11,516			87		87		11,603				161	04/15/2029	1.A FE
55953H-AY-9	MAGNETITE CLO MAGNE_15-12A MEZZANIN ABS_	D	06/01/2023	3RDPARTY		958,216	1,000,000	969,562			1,346		1,346		970,908		(12,692)	(12,692)	29,806	10/15/2031	2.C FE
585055-AQ-9	MEDTRONIC PLC SENIOR CORP_BND 6.500% 0	C	04/24/2023	3RDPARTY		568,730	500,000	498,750	499,057		11		11		499,068		69,662	69,662	19,951	03/15/2039	1.G FE
585055-BU-9	MEDTRONIC PLC SENIOR CORP_BND 4.625% 0	C	04/21/2023	3RDPARTY		642,909	650,000	692,523	687,315		(325)		(325)		686,990		(44,081)	(44,081)	18,372	03/15/2045	1.G FE
62947Q-BC-1	NXP BV SENIOR CORP_BND 5.550% 12/01/28	D	04/21/2023	3RDPARTY		3,556,665	3,500,000	3,493,950	3,494,510		251		251		3,494,761		61,904	61,904	77,700	12/01/2028	2.B FE
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	04/17/2023	PAYDOWN		314,926	314,926	309,415	309,621		5,306		5,306		314,926				8,521	10/15/2029	1.A FE
64129U-BS-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	04/24/2023	PAYDOWN		191,788	191,788	188,161	188,337		3,451		3,451		191,788				5,430	04/22/2029	1.A FE
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	04/18/2023	PAYDOWN		109,790	109,790	109,222	109,242		548		548		109,790				3,003	10/18/2030	1.A FE
66860P-AE-4	NORTHWOODS CAPITAL LTD WOODS_1 MEZZANIN	D	05/25/2023	3RDPARTY		3,721,644	4,000,000	3,712,116	3,713,814		21,706		21,706		3,735,521		(13,877)	(13,877)	154,359	04/22/2031	1.E FE
				REDEMPTION 100.0000																	
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND 4.750% 01/	D	06/22/2023			257,840	257,840	202,652	208,699		49,140		49,140		257,840				5,113	01/22/2029	3.C PL
67097Q-AA-3	OCP CLO LTD OCP_17-14A SENIOR ABS_ABS _1	D	05/22/2023	PAYDOWN		7,700	7,700	7,674			26		26		7,700				231	11/20/2030	1.A FE
67107F-BL-0	OZLM LTD OZLM_14-8A ABS_ABS _14-8A 144A	D	04/17/2023	PAYDOWN		1,887,121	1,887,121	1,855,983	1,856,977		30,144		30,144		1,887,121				51,632	10/17/2029	1.A FE
67108W-BE-8	OZLM LTD OZLM_14-7RA ABS_ABS _7R-R 144A	D	04/17/2023	PAYDOWN		3,480,121	3,480,121	3,430,904	3,433,941		46,180		46,180		3,480,121				95,744	07/17/2029	1.A FE
				REDEMPTION 100.0000																	
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND 3.390%	C	06/15/2023			60,759	60,759	60,759	60,759						60,759				859	08/15/2036	2.C
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XI SENIOR AB	D	04/17/2023	PAYDOWN		123,277	123,277	121,146	121,302		1,975		1,975		123,277				3,354	07/15/2029	1.A FE
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _	D	04/19/2023	PAYDOWN		646,312	646,312	633,155	633,799		12,513		12,513		646,312				17,902	07/19/2030	1.A FE
69688X-AS-0	PALMER SQUARE CLO LTD PLMRS_14 ABS_ABS _	D	04/17/2023	PAYDOWN		703,770	703,770	694,973	695,399		8,371		8,371		703,770				19,789	01/17/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69701E-AA-4	PALMER SQUARE LOAN FUNDING LTD SENIOR AB	D	05/22/2023	PAYDOWN		677,909	677,909	671,130	671,211		6,698		6,698		677,909				19,172	02/20/2028	1.A FE
69701N-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _	D	04/17/2023	PAYDOWN		698,107	698,107	691,126	691,217		6,890		6,890		698,107				19,504	10/15/2030	1.A FE
74042H-AA-5	PREFERRED TERM SECURITIES XIX SENIOR ABS	D	06/22/2023	PAYDOWN		2,137	2,137	1,927	1,944		193		193		2,137				56	12/22/2035	1.A FE
74982W-AA-4	RACE POINT CLO LTD RACEP_15-9A ABS_ABS _	D	04/17/2023	PAYDOWN		39,461	39,461	38,652	38,726		735		735		39,461				1,072	10/15/2030	1.A FE
77879R-AB-2	ROTOR ENGINES SECURITIZATION L ABS_ABS _	D	06/15/2023	PAYDOWN		649,291	649,291	405,008	405,008		244,283		244,283		649,291				15,658	06/15/2046	5.A FE
78413H-AA-7	SES SA SENIOR CORP_BND 144A 3.600% 04/	D	04/04/2023	VARIOUS		25,000,000	25,000,000	25,292,920	25,008,767		(8,767)		(8,767)		25,000,000				450,000	04/04/2023	2.C FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI SENIOR AB	D	06/15/2023	PAYDOWN		16,504	16,504	16,496	16,605		(102)		(102)		16,504				310	03/15/2040	3.B FE
81881Q-AW-6	SHACKLETON CLO LTD SHACK_13-3A MEZZANIN	D	06/01/2023	3RDPARTY		1,908,890	2,000,000	1,908,594			5,045		5,045		1,913,639		(4,749)	(4,749)	51,738	07/15/2030	1.F FE
822582-AD-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	05/25/2023	3RDPARTY		26,554,166	23,981,000	26,048,468	27,410,775		(1,764,800)		(1,764,800)		25,645,975		908,191	908,191	694,497	12/15/2038	1.D FE
833636-AE-3	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	D	04/03/2023	MATURITY		16,388,000	16,388,000	16,239,020	16,383,445		4,555		4,555		16,388,000				297,033	04/03/2023	2.A FE
83610C-AU-5	SOUND POINT CLO LTD SNDPT_16-2 MEZZANIN	D	05/18/2023	3RDPARTY		3,976,760	4,000,000	3,902,328	3,902,937		6,859		6,859		3,909,795		66,965	66,965	197,614	10/20/2028	1.F FE
87165U-AN-1	SYMPHONY CLO LTD SYMP_16-17A SENIOR ABS_	D	04/17/2023	PAYDOWN		336,711	336,711	333,920			2,791		2,791		336,711				9,042	04/17/2028	1.A FE
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	D	04/24/2023	3RDPARTY		2,585,037	2,550,000	2,540,178	2,543,094		324		324		2,543,418		41,619	41,619	53,125	11/26/2028	2.B FE
89641X-AG-0	TRINITAS CLO LTD TRNTS_21-15A ABS_ABS _2	D	05/10/2023	3RDPARTY		1,903,980	2,000,000	1,889,764	1,890,118		3,869		3,869		1,893,987		9,993	9,993	76,744	04/22/2034	1.F FE
92911U-AJ-7	VOYA CLO LTD VOYA_16-2A ABS_ABS _16-2A 1	D	04/19/2023	PAYDOWN		489,395	489,395	487,143			2,251		2,251		489,395				7,277	07/19/2028	1.A FE
92912V-AY-1	VOYA CLO LTD VOYA_14-2A SENIOR ABS_ABS _	D	04/17/2023	PAYDOWN		51,085	51,085	50,262	50,291		794		794		51,085				1,409	04/17/2030	1.A FE
92914N-AJ-0	VOYA CLO LTD VOYA_15-1A SENIOR ABS_ABS _	D	04/18/2023	PAYDOWN		117,328	117,328	116,760			568		568		117,328				1,670	01/18/2029	1.A FE
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A SENIOR ABS_ABS _	D	04/20/2023	PAYDOWN		20,734	20,734	20,445	20,455		279		279		20,734				590	01/20/2031	1.A FE
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1	D	04/17/2023	PAYDOWN		99,836	99,836	98,740	40,880		1,025		1,025		99,836				1,979	06/07/2030	1.A FE
92916G-BE-3	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	04/17/2023	PAYDOWN		78,564	78,564	77,134	77,148		1,416		1,416		78,564				2,157	10/15/2030	1.A FE
92916Q-AA-0	VOYA CLO LTD VOYA_17-4A SENIOR ABS_ABS _	D	04/17/2023	PAYDOWN		86,637	86,637	84,926	85,087		1,551		1,551		86,637				2,436	10/15/2030	1.A FE
92917C-AE-2	VOYA CLO LTD INGIM_13-1A SENIOR ABS_ABS	D	04/17/2023	PAYDOWN		227,012	227,012	222,755	222,951		4,061		4,061		227,012				6,475	10/15/2030	1.A FE
92979@-AC-6	WACKER CHEMIE AG CORP_BND 4.180% 04/23	C	04/23/2023	MATURITY		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				357,274	04/23/2023	2.C
961214-EG-4	WESTPAC BANKING CORP SUB CORP_BND 4.42	D	06/28/2023	3RDPARTY		412,579	500,000	417,813	417,848		1,478		1,478		419,326		(6,747)	(6,747)	20,509	07/24/2039	2.A FE
98420E-AD-7	XL GROUP LTD SUB CORP_BND 5.500% 03/31	D	05/18/2023	3RDPARTY		1,965,636	2,000,000	1,901,680	1,912,877		743		743		1,913,621		52,015	52,015	69,667	03/31/2045	1.G FE
984851-AF-2	YARA INTERNATIONAL ASA SENIOR CORP_BND 1	D	04/11/2023	3RDPARTY		9,601,300	10,000,000	9,974,800	9,984,890		699		699		9,985,589		(384,289)	(384,289)	174,167	06/01/2028	2.B FE
98625T-AJ-4	GENERATE CLO LTD GNRT_2 ABS_ABS _2R 144A	D	04/24/2023	PAYDOWN		57,207	57,207	56,492	33,286		687		687		57,207				1,331	01/22/2031	1.A FE
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	06/30/2023	PAYDOWN		637,434	637,434	637,434	637,434						637,434				1,342	12/31/2057	1.D Z
G1696#-BL-9	BUNZL FINANCE PLC SENIOR CORP_BND 3.93	D	05/10/2023	3RDPARTY		4,767,900	5,000,000	5,000,000	5,000,000						5,000,000		(232,100)	(232,100)	100,433	11/19/2027	2.A
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR ABS_	D	06/30/2023	VARIOUS		716,017	716,017	707,220	707,615		8,402		8,402		716,017				12,808	09/30/2045	1.D PL
G5963#-AH-6	MEGGITT PLC CORP_BND 3.600% 07/06/26	D	06/23/2023	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				347,000	07/06/2026	2.B PL
G9284#-BD-8	VITOL FINANCE LTD CORP_BND 4.400% 06/2	D	06/27/2023	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				110,000	06/27/2023	2.B
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	D	06/15/2023	REDEMPTION 100.0000		312,800	312,800	312,800	312,800						312,800				8,602	09/15/2027	3.C
L9082*-AM-1	TRAFIGURA FUNDING SA CORP_BND 5.550% 0	C	05/29/2023	MATURITY		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				502,275	05/29/2023	2.A PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND 5.770	D	06/30/2023	VARIOUS		124,418	124,418	124,418	122,655		1,764		1,764		124,418				4,183	09/30/2037	3.B PL
PPE3DK-P6-9	NER NOTE ISSUER 1 LTD SENIOR CORP_BND	C	06/30/2023	3RDPARTY		43,182	43,182	43,182	43,182						43,182				367	12/30/2028	2.B FE
Q5664#-AA-2	LONSDALE FINANCE PTY LTD CORP_BND 4.19	D	05/10/2023	3RDPARTY		9,505,600	10,000,000	10,000,000	10,000,000						10,000,000		(494,400)	(494,400)	270,022	10/01/2028	2.B FE
Q6634C-AA-4	NCIG HOLDINGS PTY LTD SENIOR CORP_BND 1	D	06/15/2023	3RDPARTY		3,023,442	3,000,000	3,000,000	3,000,487		(11)		(11)		3,000,476		22,966	22,966	269,792	08/26/2031	3.C FE
X4771#-AF-6	LANDSNET HF CORP_BND 4.610% 03/07/27	D	05/03/2023	3RDPARTY		7,776,480	8,000,000	8,000,000	8,000,000						8,000,000		(223,520)	(223,520)	255,087	03/07/2027	2.B
Z95E7Z-TW-3	EUROPEAN LOAN CONDUIT EURO_39X SUB_CMBS	B	05/02/2023	PAYDOWN																07/28/2051	1.G FE
000000-00-0	SWAP UNWIND ADJUSTMENTS		06/30/2023	SWAP UNWIND ADJUSTMENTS		26,277,726	26,277,726	26,277,726	26,277,726		26,277,726		26,277,726		26,277,726						1.G
000000-00-0	SWAP UNWIND ADJUSTMENTS		06/30/2023	SWAP UNWIND ADJUSTMENTS		8,697,531	8,697,531	8,697,531	8,697,531		8,697,531		8,697,531		8,697,531						2.C
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,592,902,915	1,634,775,465	1,591,665,836	1,526,508,725	4,523	14,229,335	2,213,928	12,019,930		1,582,819,291		10,083,612	10,083,612	45,110,373	XXX	XXX
118230-AS-0	BUCKEYE PARTNERS LP JRSUB CORP_BND 9.2		04/01/2023	VARIOUS															32,120	01/22/2078	4.B FE
48126H-AC-4	JPMORGAN CHASE & CO CAPSEC CORP_BND 6.		05/18/2023	3RDPARTY		1,952,060	2,000,000	1,902,500	1,902,500						1,902,500		49,560	49,560	76,250	01/01/9999	2.B FE
949746-RG-8	WELLS FARGO & COMPANY CAPSEC CORP_BND		05/18/2023	3RDPARTY		1,959,450	2,000,000	1,920,000	1,920,000						1,920,000		39,450	39,450	50,150	01/01/9999	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						3,911,510	4,000,000	3,822,500	3,822,500						3,822,500		89,010	89,010	158,520	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
04327#-YY-4	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		06/12/2023	REDEMPTION 100.0000		38,162	38,162	38,162	38,162						38,162				(7,190)	03/20/2029	2.B Z
04327#-ZZ-0	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		06/12/2023	REDEMPTION 100.0000		839,573	839,573	839,573	839,573						839,573				10,361	03/20/2029	1.F Z
35632U-AD-7	DONLEN OPCO TERM_LOAN 8.788% 03/30/28		06/30/2023	REDEMPTION 100.0000		54,586	54,586	54,586	54,450		137		137		54,586				1,756	03/30/2028	2.C FE
86277*-AA-3	STRATEGIC PARTNERS FUND VIII L SECURED T		04/17/2023	REDEMPTION 100.0000		650,809	650,809	650,809	650,809						650,809				11,675	03/10/2025	1.F PL
BAN0DS-6G-5	ARPAD SOLAR BORROWER LLC SECURED TERM_LO		04/17/2023	REDEMPTION 100.0000		84,286	84,286	84,286	84,286						84,286				2,174	07/15/2034	2.B Z
BAN118-0F-8	LASER EYE CARE OF CALIFORNIA L TERM_LOAN		06/30/2023	REDEMPTION 100.0000		12,500	12,500	12,438	12,457		43		43		12,500				690	11/12/2026	4.B Z
BAN11G-8E-5	X-CHEM INC TERM_LOAN 5.750% 12/11/27		06/30/2023	REDEMPTION 100.0000		67,500	67,500	66,488	66,742		758		758		67,500				1,183	12/11/2027	4.B Z
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM SECURED T		06/30/2023	REDEMPTION 100.0000		12,648,828	12,648,828	12,648,828	12,385,178						12,648,828				504,743	04/16/2028	3.B
P3769#-AB-0	FIDEICOMISO UNION VIAL RIO PAM SECURED T		06/30/2023	REDEMPTION 100.0000		44,367	44,367	44,367	38,686						44,367				2,131	09/25/2029	3.B
PPFBFE-QX-2	BR ADVISORY & INVESTMENTS LLC SECURED TE		06/30/2023	REDEMPTION 100.0000		312,500	312,500	315,625	314,975		(2,475)		(2,475)		312,500				14,691	06/23/2025	2.B FE
68371Y-AN-3	OPEN TEXT CORP SECURED TERM_LOAN 8.641	A	05/25/2023	3RDPARTY		25,043,131	25,125,000	24,296,563			30,023		30,023		24,326,586		716,545	716,545	842,299	01/31/2030	2.C FE
68371Y-AN-3	OPEN TEXT CORP SECURED TERM_LOAN 8.641	A	06/30/2023	REDEMPTION 100.0000		(62,657)	(62,657)	(60,591)			(2,066)		(2,066)		(62,657)				1,901	01/31/2030	2.C FE
BL3578-85-5	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	03/31/2023	VARIOUS		4,721	4,721	4,701	4,707		14		14		4,721				195	03/05/2025	3.A FE
BL3605-92-2	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	03/31/2023	VARIOUS		4,721	4,721	4,701	4,707		14		14		4,721				195	03/05/2025	3.A FE
BL3605-93-0	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	03/31/2023	VARIOUS		7,807	7,807	7,782	7,790		18		18		7,807				322	03/05/2025	3.A FE
BL3605-94-8	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	03/31/2023	VARIOUS		7,787	7,787	7,772	7,777		10		10		7,787				328	03/05/2025	3.A FE
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	03/31/2023	VARIOUS		28,213	28,213	28,156	27,655		40		40		28,213				1,147	03/05/2025	3.A FE
PPFP5Z-00-3	SVF II FINCO CAYMAN LP SECURED TERM_LO	D	04/21/2023	3RDPARTY		418,757	418,757	418,757	418,757						418,757				74	12/18/2023	1.F FE
R6237#-AA-7	NORSPAN LNG IV AS SECURED TERM_LOAN 5.	D	05/31/2023	REDEMPTION 100.0000		932,924	932,924	932,924	932,924						932,924				24,992	12/17/2032	2.C PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						41,138,515	41,220,384	40,395,927	15,889,635		26,516		26,516		40,421,970		716,545	716,545	1,413,667	XXX	XXX
2509999997. Total - Bonds - Part 4						2,153,685,275	2,180,521,952	2,131,121,970	2,047,297,501	4,523	9,076,509	2,213,928	6,867,104		2,122,961,049		30,454,351	30,454,351	62,065,231	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						2,153,685,275	2,180,521,952	2,131,121,970	2,047,297,501	4,523	9,076,509	2,213,928	6,867,104		2,122,961,049		30,454,351	30,454,351	62,065,231	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
BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DES		04/07/2023	DIRECT	4,000,000.000	4,000,000		4,000,000							4,000,000						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,000,000	XXX	4,000,000							4,000,000					XXX	XXX
5989999997. Total - Common Stocks - Part 4						4,000,000	XXX	4,000,000							4,000,000					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						4,000,000	XXX	4,000,000							4,000,000					XXX	XXX
5999999999. Total - Preferred and Common Stocks						4,000,000	XXX	4,000,000							4,000,000					XXX	XXX
6009999999 - Totals						2,157,685,275	XXX	2,135,121,970	2,047,297,501	4,523	9,076,509	2,213,928	6,867,104		2,126,961,049		30,454,351	30,454,351	62,065,231	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/06/2023	551	2,118,865	3845.08	29,664			1,236		47,634			(14,832)				
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			5,833		276,352			(70,000)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/07/2023	71,493	7,149,281	100	134,000			5,583					(67,000)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2022	07/07/2023	365	1,424,814	3902.62	20,232			843		32,026			(10,116)				
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			5,821		186,840			(69,846)				
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			5,517		164,371			(66,207)				
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			5,259		156,236			(63,109)				
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			7,417		381,418			(89,000)				
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			9,458		188			(113,500)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/14/2023	631	2,435,775	3863.16	34,588			1,441		54,669			(17,294)				
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			5,651		204,067			(67,808)				
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			5,758		186,685			(69,092)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2023	2,057	7,944,934	3863.16	150,420			6,267		221,203			(75,210)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/20/2023	437	1,730,037	3959.9	24,913			1,038		38,677			(12,456)				
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			6,875		326,951			(82,500)				
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			7,042		2,006			(84,500)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	862	3,416,696	3961.63	48,517			2,022		76,331			(24,259)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/21/2022	07/21/2023	407	1,625,762	3998.95	23,248			969		36,277			(11,624)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2023	394	1,560,127	3961.63	22,154			923		34,785			(11,077)				
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			81,378		2,600,218			(976,534)				
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			41,781		1,286,859			(501,371)				
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			14,695		47			(58,779)				
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			126,154		1,365,345			(504,617)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/03/2022	08/03/2023	502	2,086,411	4155.17	30,044			3,756		45,067			(15,022)				
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			228,631		2,292,585			(914,524)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2023	7,619	31,581,322	4145.19	847,544			105,943		1,007,509			(423,772)				
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			94,861		945,950			(379,443)				
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			126,554		1,355,859			(506,215)				
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			19,250		327,050			(77,000)				
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			22,000		1,427			(88,000)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/11/2022	08/11/2023	514	2,163,122	4207.27	31,149			3,894		45,110			(15,574)				
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			217,681		1,757,473			(870,723)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	6,321	27,055,452	4280.15	681,661			85,208		693,260			(340,831)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/18/2022	08/18/2023	10,165	43,543,902	4283.74	958,780			119,848		1,098,859			(479,390)				
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			285					(1,141)				

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S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/31/2022	08/31/2023	506	2,002,774	3955	28,640			3,580		43,156			(14,320)				
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			18,500		233,705			(74,000)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/31/2022	09/01/2023	89,102	8,910,155	100	182,000			22,750		51,267			(91,000)				
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			32,292		176,293			(77,500)				
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			33,333		75,521			(80,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023	6,889	27,599,130	4006.18	686,115			142,941		1,038,141			(343,058)				
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			40,000		118,749			(96,000)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2023	541	1,977,999	3655.04	18,395			3,832		28,681			(9,198)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/28/2022	09/28/2023	793	2,950,740	3719.04	28,032			5,840		42,539			(14,016)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/30/2022	09/29/2023	1,140	4,086,782	3585.62	38,416			8,003		59,421			(19,208)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2023	569	2,041,764	3585.62	19,193			3,998		29,646			(9,596)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/05/2023	503	1,903,123	3783.28	18,460			5,384		27,158			(9,230)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/06/2023	161,931	15,869,227	98	173,000			50,458		82,766			(86,500)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/06/2023	117,956	11,795,574	100	241,000			70,292		247,111			(120,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2022	10/06/2023	2,585	9,680,210	3744.52	202,815			59,154		364,238			(101,407)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2023	3,644	13,263,144	3639.66	272,787			79,563		529,203			(136,393)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2023	2,086	7,593,315	3639.66	152,352			44,436		291,681			(76,176)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2023	1,656	6,027,271	3639.66	116,263			33,910		218,220			(58,131)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2023	1,737	6,273,416	3612.39	134,614			39,262		260,023			(67,307)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2023	9,849	35,347,188	3588.84	976,331			284,763		1,862,627			(488,165)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/12/2022	10/12/2023	671	2,399,530	3577.03	22,556			6,579		34,696			(11,278)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2022	10/13/2023	2,396	8,792,980	3669.91	185,288			54,042		356,943			(92,644)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2023	2,499	8,954,547	3583.07	178,755			52,137		363,944			(89,378)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2023	2,050	7,344,065	3583.07	133,391			38,906		276,882			(66,696)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2023	1,908	6,836,136	3583.07	146,212			42,645		302,460			(73,106)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2023	1,810	6,655,700	3677.95	146,989			42,872		280,559			(73,494)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2022	10/20/2023	151,612	14,858,010	98	196,000			57,167		33,152			(98,000)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2022	10/20/2023	97,636	9,763,641	100	209,000			60,958		249,724			(104,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2022	10/20/2023	9,886	36,239,165	3665.78	886,343			258,517		1,591,007			(443,171)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	2,141	8,129,955	3797.34	157,374			45,901		269,867			(78,687)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2023	2,486	9,593,994	3859.11	218,953			63,861		360,592			(109,477)				

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S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2023	2,556	9,969,321	3901.06	208,829			60,908		332,036			(104,414)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2023	2,015	7,860,148	3901.06	151,844			44,288		236,914			(75,922)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	2,311	9,014,218	3901.06	191,080			55,732		303,100			(95,540)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2023	7,338	28,413,896	3871.98	894,764			260,973		1,376,196			(447,382)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/02/2023	10,220	38,422,445	3759.69	1,214,032			455,262		2,102,461			(607,016)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/03/2023	132,749	13,009,387	98	173,000			64,875		37,702			(86,500)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/03/2023	99,273	9,927,282	100	220,000			82,500		241,699			(110,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2023	8,357	31,812,567	3806.8	912,551			342,207		1,523,930			(456,276)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/09/2023	11,021	41,313,707	3748.57	1,210,808			454,053		2,086,678			(605,404)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/10/2023	130,921	12,830,214	98	163,000			61,125		33,722			(81,500)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/10/2023	104,171	10,417,081	100	224,000			84,000		253,965			(112,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023	8,951	35,412,170	3956.37	891,533			334,325		1,332,007			(445,767)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2023	2,132	8,513,674	3992.93	156,559			58,710		240,214			(78,279)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2023	2,084	8,323,001	3992.93	166,917			62,594		242,297			(83,458)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2023	1,983	7,916,749	3992.93	140,902			52,838		210,271			(70,451)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	5,842	23,119,053	3957.25	686,081			257,280		984,562			(343,040)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	412	1,643,236	3991.73	15,775			5,916		22,021			(7,888)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2022	11/17/2023	103,351	10,335,071	100	211,000			79,125		181,205			(105,500)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/17/2022	11/17/2023	769	3,035,162	3946.56	28,986			10,870		41,051			(14,493)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2022	11/28/2023	5,616	22,261,174	3963.94	857,808			321,678		1,205,985			(428,904)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	8,553	33,850,930	3957.63	967,978			362,992		1,404,146			(483,989)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	96	3,244,246	33852.53	59,751			22,406		47,842			(29,875)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/30/2022	12/01/2023	112,994	11,073,403	98	150,000			56,250		91,162			(75,000)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/30/2022	12/01/2023	94,741	9,474,095	100	224,000			84,000		194,756			(112,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2022	12/01/2023	16,485	67,121,991	4071.7	1,702,592			780,355		2,261,529			(851,296)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2023	8,793	35,801,122	4071.7	1,067,411			489,230		1,360,047			(533,706)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2023	11,639	45,874,266	3941.26	1,455,489			667,099		2,153,074			(727,744)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2023	7,351	29,335,397	3990.56	866,251			397,032		1,196,659			(433,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2023	9,128	36,689,802	4019.65	1,089,448			499,331		1,513,069			(544,724)				

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UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2022	12/15/2023	135,720	13,300,533	98	167,000			76,542		159,268			(83,500)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2022	12/15/2023	92,735	9,273,537	100	198,000			90,750		133,436			(99,000)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2023	487	1,860,465	3817.66	17,968			8,236		25,337			(8,984)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/21/2022	12/22/2023	181,002	17,738,197	98	217,000			99,458		169,709			(108,500)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/21/2022	12/22/2023	106,435	10,643,459	100	213,000			97,625		167,922			(106,500)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/22/2023	1,143	4,393,449	3844.82	42,616			19,533		59,473			(21,308)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2023	2,276	8,752,666	3844.82	178,911			82,001		316,692			(89,455)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2023	920	3,536,036	3844.82	71,021			32,552		123,340			(35,511)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2023	1,144	4,399,557	3844.82	73,173			33,538		125,763			(36,587)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/28/2022	12/29/2023	108,410	10,624,169	98	162,000			74,250		80,989			(81,000)				
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			2,169		2,109			(2,366)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/05/2023	01/05/2024	2,310	8,795,916	3808.1		181,604		98,369		350,953			(83,235)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2023	01/05/2024	15,259	59,436,765	3895.08		1,535,519		831,740		2,418,196			(703,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	7,252	28,248,168	3895.08		790,990		428,453		1,251,381			(362,537)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2024	461	1,792,424	3892.09		17,584		9,524		23,815			(8,059)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/11/2023	01/12/2024	142,143	13,930,050	98		171,000		92,625		154,559			(78,375)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/11/2023	01/12/2024	87,489	8,748,914	100		189,000		102,375		128,472			(86,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/12/2023	01/12/2024	8,599	34,253,258	3983.17		849,364		460,072		1,244,037			(389,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	24,119	96,455,676	3999.09		2,723,173		1,475,052		3,983,319			(1,248,121)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2024	5,710	22,834,726	3999.09		850,930		460,921		1,254,472			(390,010)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	10,517	41,319,608	3928.86		1,400,977		758,863		2,136,326			(642,115)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2023	01/19/2024	119,013	11,663,315	98		152,000		82,333		155,713			(69,667)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2023	01/19/2024	84,786	8,478,570	100		176,000		95,333		101,102			(80,667)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/25/2023	01/26/2024	129,354	12,676,699	98		159,000		86,125		155,381			(72,875)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/25/2023	01/26/2024	89,735	8,973,466	100		184,000		99,667		111,463			(84,333)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2023	02/02/2024	115,856	11,353,872	98		140,000		87,500		135,081			(52,500)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2023	02/02/2024	103,476	10,347,595	100		228,000		142,500		138,313			(85,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/16/2023	02/16/2024	8,378	34,268,820	4090.41		1,095,608		684,755		1,462,677			(410,853)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2024	7,625	30,870,638	4048.42		1,034,015		732,427		1,455,965			(301,588)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	116,561	11,423,013	98		135,000		95,625		75,615			(39,375)				

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UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	82,539	8,253,908	100		181,000		128,208		179,845			(52,792)				
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			9,415		19,051			(6,646)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2023	03/15/2024	130,165	12,756,172	98		197,000		139,542		149,659			(57,458)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2023	03/15/2024	83,753	8,375,273	100		164,000		116,167		115,974			(47,833)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	87	386,488	4456.24	15,374			5,445		15,134			(3,844)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2024	165,169	16,186,581	98		201,000		142,375		166,658			(58,625)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2024	94,398	9,439,779	100		197,000		139,542		161,652			(57,458)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	03/28/2024	88	2,938,753	33274.15		56,978		40,360		60,141			(16,619)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2024	50	1,678,758	33274.15		31,361		22,214		37,953			(9,147)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2024	134	4,471,562	33274.15		77,287		54,745		84,945			(22,542)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2024	86	2,850,456	33274.15		43,577		30,867		48,381			(12,710)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/03/2023	04/03/2024	7,160	29,533,203	4124.51		1,155,499		914,770		1,547,751			(240,729)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/05/2023	04/05/2024	169,395	16,600,661	98		205,000		162,292		218,702			(42,708)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/05/2023	04/05/2024	98,958	9,895,831	100		193,000		152,792		124,479			(40,208)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/12/2023	04/12/2024	146,595	14,366,288	98		179,000		141,708		169,262			(37,292)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/12/2023	04/12/2024	88,615	8,861,456	100		177,000		140,125		125,656			(36,875)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2023	04/19/2024	9,891	40,846,179	4129.79		1,298,226		1,027,763		1,665,927			(270,464)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2024	8,966	37,093,138	4137.04		1,428,256		1,130,702		1,866,829			(297,553)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	174,385	17,089,755	98		204,000		161,500		195,891			(42,500)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	88,052	8,805,217	100		179,000		141,708		130,300			(37,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	10,884	44,145,173	4055.99		1,622,877		1,284,778		2,265,018			(338,099)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2023	05/03/2024	158,427	15,525,856	98		187,000		163,625		188,536			(23,375)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2023	05/03/2024	91,781	9,178,068	100		194,000		169,750		131,284			(24,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2023	05/03/2024	12,678	51,861,420	4090.75		1,708,984		1,495,361		2,293,363			(213,623)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2023	05/10/2024	132,463	12,981,379	98		165,000		144,375		145,268			(20,625)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2023	05/10/2024	102,954	10,295,365	100		193,000		168,875		144,314			(24,125)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/24/2023	05/24/2024	181,363	17,773,574	98		202,000		176,750		154,836			(25,250)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/24/2023	05/24/2024	95,803	9,580,321	100		173,000		151,375		152,928			(21,625)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/31/2023	05/31/2024	148,780	14,580,459	98		171,000		149,625		133,584			(21,375)				

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UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/31/2023	05/31/2024	65,875	6,587,513	100		131,000		114,625		110,259			(16,375)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/14/2023	06/14/2024	173,835	17,035,858	98		170,000		162,917		138,487			(7,083)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/14/2023	06/14/2024	91,852	9,185,151	100		173,000		165,792		156,291			(7,208)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/28/2023	06/28/2024	172,735	16,928,017	98		168,000		161,000		143,453			(7,000)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/28/2023	06/28/2024	80,546	8,054,597	100		151,000		144,708		132,235			(6,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/02/2022	11/01/2024	127	478,765	3759.69	25,892			17,801		39,429			(6,473)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/09/2022	11/08/2024	130	487,685	3748.57	29,233			20,098		44,438			(7,308)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2024	92	370,125	4019.65	8,391			6,118		10,132			(2,098)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2025	130	509,102	3928.86		28,198		21,736		39,995			(6,462)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/26/2023	04/25/2025	230	934,810	4055.99		63,931		57,271		86,068			(6,659)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/03/2023	05/02/2025	272	1,113,458	4090.75		72,690		68,147		91,641			(4,543)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/29/2021	12/29/2026	21	102,850	4793.06	9,853			6,815		9,917			(985)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/03/2023	05/03/2028	47	190,307	4090.75		33,216		32,386		37,052			(830)				
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			11,549					(138,593)				
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			12,303					(147,631)				
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			1,315		2,866			(15,783)				
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			9,775					(117,296)				
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			556		1,584			(6,675)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2023	3,297	753,946	228.68	24,413			509					(6,103)				
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			16,901		465,940			(202,808)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	4,430	955,157	215.62	21,367			890					(10,683)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	9,948	2,149,532	216.07	48,171			2,007					(24,086)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	1,639	376,762	229.91	12,184			254					(3,046)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2023	1,447	332,629	229.95	10,771			224					(2,693)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	190	501,629	2634.189	11,236			468		41			(5,618)				
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			37,185		1,475,579			(446,224)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	177	5,535,505	31338.15	88,824			3,701		151,421			(44,412)				
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			11,507					(138,086)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2023	77	2,409,845	31338.15	37,438			1,560		67,013			(18,719)				

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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			16,128					(193,538)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2023	50	1,557,523	31338.15	15,770			657		25,809			(7,885)				
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			16,540					(198,478)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	107	3,368,362	31338.15	59,558			2,482		106,236			(29,779)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2023	4,515	975,005	215.94	21,860			911		1			(10,930)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	6,460	1,395,823	216.07	31,239			1,302		1			(15,619)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2023	2,564	586,800	228.89	18,989			396					(4,747)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	733	181,756	248.05	4,326			180					(2,163)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	497	1,309,249	2634.968	29,196			1,217		452			(14,598)				
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			4,142					(49,708)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	5,466	1,177,075	215.34	26,296			1,096		6			(13,148)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	9,392	2,025,657	215.69	45,273			1,886		6			(22,637)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2023	3,424	787,685	230.02	25,497			531					(6,374)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	5,785	1,337,394	231.2	43,238			901					(10,809)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	223	587,903	2635.231	13,110			546		231			(6,555)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	6,416	1,381,710	215.34	30,923			1,288		32			(15,461)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	372	979,366	2631.595	21,840			910		846			(10,920)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	6,714	1,442,840	214.91	32,320			1,347		69			(16,160)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2023	3,201	743,133	232.15	24,070			501					(6,018)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	368	90,682	246.7	2,158			90		4			(1,079)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	301	790,671	2630.29	17,632			735		798			(8,816)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2022	07/21/2023	4,165	899,343	215.94	20,127			839		16			(10,064)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	5,908	1,281,629	216.92	28,696			1,196		7			(14,348)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2023	2,416	558,210	231.06	18,080			377					(4,520)				
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			1,960		12,403			(23,522)				
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			565		2,998			(6,786)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	137	362,723	2653.52	8,125			339		87			(4,062)				
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			2,750		14,457			(33,003)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2023	243	643,885	2651.232	14,423			601		269			(7,212)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	4,450	966,130	217.09	21,651			902		13			(10,825)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2023	1,946	451,794	232.2	14,634			305					(3,658)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	169	447,951	2650.471	10,034			418		213			(5,017)				
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			13,236					(158,831)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	6,723	1,463,197	217.64	32,776			1,366		12			(16,388)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2021	07/27/2023	2,725	635,278	233.15	20,577			429					(5,144)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/27/2023	502	125,231	249.37	2,980			124		2			(1,490)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/27/2023	56	149,385	2662.657	3,346			139		36			(1,673)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/27/2023	12,021	48,367,711	4023.61	1,297,634			54,068		1,680,093			(648,817)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2022	07/28/2023	4,296	940,674	218.94	21,099			879		2			(10,550)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/28/2023	6,088	1,335,215	219.33	29,895			1,246		2			(14,948)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2021	07/28/2023	964	223,780	232.19	7,248			151					(1,812)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/30/2021	07/28/2023	2,312	538,106	232.73	17,408			363					(4,352)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2021	07/28/2023	1,456	2,658,845	1826.565	100,956			2,103		7,129			(25,239)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2022	07/28/2023	5,468	22,269,211	4072.43	267,377			11,141					(133,688)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/29/2023	339	1,398,757	4130.29	65,368			2,724					(32,684)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/30/2023	132	546,003	4130.29	30,030			1,251					(15,015)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/01/2022	08/01/2023	5,004	20,611,245	4118.63	259,645			32,456					(129,823)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/02/2022	08/02/2023	4,591	1,002,895	218.46	22,465			2,808		10			(11,232)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/02/2022	08/02/2023	226	602,206	2663.137	13,489			1,686		231			(6,745)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/02/2022	08/02/2023	73	2,379,872	32396.17	45,913			5,739		64,931			(22,956)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2022	08/03/2023	4,204	918,364	218.47	20,553			2,569		11			(10,276)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2021	08/03/2023	3,049	713,938	234.16	23,139			1,446					(5,785)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2022	08/03/2023	417	104,197	250.03	2,480			310		2			(1,240)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2022	08/03/2023	66	175,647	2666.73	3,917			490		59			(1,958)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2022	08/03/2023	268	1,112,984	4155.17	57,898			7,237					(28,949)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2022	08/04/2023	8,237	1,795,756	218.01	40,081			5,010		38			(20,041)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2022	08/04/2023	4,669	1,023,030	219.11	22,906			2,863		7			(11,453)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/06/2021	08/04/2023	1,836	426,722	232.37	13,800			863					(3,450)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2021	08/04/2023	3,503	816,973	233.21	26,470			1,654					(6,617)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2021	08/04/2023	820	1,494,828	1823.267	56,968			3,560		5,833			(14,242)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/08/2022	08/08/2023	303	806,871	2663.726	17,993			2,249		434			(8,997)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/08/2022	08/08/2023	1,685	6,977,379	4140.06	156,737			19,592		47			(78,369)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	7,117	1,555,165	218.5	34,742			4,343		40			(17,371)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	617	1,641,529	2660.044	36,606			4,576		1,112			(18,303)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	6,815	28,094,606	4122.47	367,774			45,972					(183,887)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	5,992	1,312,138	218.97	29,353			3,669		25			(14,676)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2023	4,270	989,829	231.79	32,041			2,003					(8,010)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	1,080	269,144	249.22	6,406			801		24			(3,203)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	111	294,891	2667.141	6,576			822		149			(3,288)				
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			10,181					(40,724)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/11/2022	08/11/2023	6,133	1,339,584	218.43	29,940			3,742		45			(14,970)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/11/2023	8,096	1,773,311	219.03	39,580			4,948		36			(19,790)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2023	1,509	350,306	232.18	11,339			709					(2,835)				
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			7,066		5,265			(28,266)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/11/2023	147	392,432	2666.373	8,751			1,094		217			(4,376)				
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			2,698		2,197			(10,792)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/15/2023	477	877,375	1840.783	33,823			2,114		1,769			(8,456)				
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			16,948		23			(67,790)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	9,012	1,976,197	219.29	44,148			5,519		55			(22,074)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	242	644,796	2669.494	14,379			1,797		391			(7,189)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	6,290	1,375,522	218.7	30,674			3,834		66			(15,337)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2021	08/17/2023	3,202	751,139	234.62	24,314			1,520					(6,079)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	1,890	469,077	248.25	11,164			1,396		125			(5,582)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	222	590,767	2661.539	13,174			1,647		527			(6,587)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/19/2022	08/18/2023	8,062	1,757,429	217.99	39,208			4,901		152			(19,604)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/18/2022	08/18/2023	5,405	1,182,023	218.71	26,477			3,310		61			(13,239)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/18/2021	08/18/2023	5,133	1,197,588	233.32	38,754			2,422					(9,688)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	3,647	854,405	234.29	27,623			1,726					(6,906)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/19/2022	08/18/2023	228	604,277	2652.776	13,475			1,684		795			(6,738)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2022	08/22/2023	3,458	750,772	217.1	16,757			2,095		152			(8,379)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/22/2022	08/22/2023	240	633,800	2643.582	14,134			1,767		1,304			(7,067)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/23/2022	08/23/2023	6,532	1,416,597	216.88	31,633			3,954		346			(15,816)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2023	1,542	360,882	234.08	11,682			730					(2,920)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	10,043	2,175,968	216.67	48,546			6,068		633			(24,273)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2023	3,382	788,752	233.23	25,532			1,596					(6,383)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	400	98,568	246.12	2,346			293		101			(1,173)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	361	953,470	2638.059	21,262			2,658		2,468			(10,631)				
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			15,190		4,432			(60,760)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/26/2022	08/25/2023	8,755	1,893,796	216.32	42,175			5,272		706			(21,087)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	3,785	822,795	217.36	18,357			2,295		167			(9,178)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023	2,193	509,628	232.35	16,481			1,030					(4,120)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2023	3,045	708,437	232.68	22,925			1,433					(5,731)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	2,776	5,039,835	1815.62	107,503			13,438		36,544			(53,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2023	531	975,568	1837.323	37,520			2,345		2,946			(9,380)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	219	580,410	2647.755	12,943			1,618		1,111			(6,472)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2023	5,633	22,855,537	4057.66	260,002			32,500					(130,001)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2023	7,039	28,561,034	4057.66	340,391			42,549					(170,195)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023	5,652	22,934,001	4057.66	282,271			35,284					(141,135)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	149	391,495	2630.947	8,730			1,091		1,381			(4,365)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	9,874	2,126,281	215.35	47,374			5,922		1,602			(23,687)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2023	4,135	966,723	233.77	31,302			1,956					(7,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2023	1,438	2,644,724	1838.738	101,690			6,356		8,211			(25,422)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	420	1,103,924	2626.235	24,507			3,063		4,524			(12,254)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	6,085	1,308,053	214.95	29,157			3,645		1,233			(14,578)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2023	2,880	673,002	233.68	21,792			1,362					(5,448)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	437	107,256	245.4	2,542			318		179			(1,271)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	180	472,086	2621.283	10,480			1,310		2,246			(5,240)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	8,213	32,484,186	3955	571,225			71,403		14,444			(285,612)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	5,847	1,253,638	214.39	27,919			5,816		1,573			(13,959)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/01/2023	10,453	2,243,874	214.67	49,949			10,406		2,481			(24,974)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2021	09/01/2023	2,127	497,777	234.02	16,118			1,679					(4,030)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	1,963	459,734	234.2	14,872			1,549					(3,718)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	4,854	14,962,975	3082.34	317,046			66,051		304,901			(158,523)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	4,662	18,494,811	3966.85	224,416			46,753					(112,208)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/02/2023	96	376,497	3924.26	20,820			4,338		1,084			(10,410)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2023	187	735,777	3924.26	43,926			9,151		10,454			(21,963)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023	2,581	551,550	213.69	12,289			2,560		1,047			(6,144)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023	160	415,520	2604.44	9,225			1,922		3,184			(4,612)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	8,569	1,842,203	214.98	41,026			8,547		2,080			(20,513)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	911	222,616	244.38	5,276			1,099		613			(2,638)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	316	827,275	2616.018	18,366			3,826		4,873			(9,183)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	7,849	31,236,382	3979.87	853,624			177,838		1,242,885			(426,812)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	9,125	1,959,898	214.78	43,627			9,089		2,474			(21,814)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023	7,454	1,601,390	214.84	35,599			7,416		1,970			(17,799)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023	1,769	412,990	233.41	13,364			1,392					(3,341)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2021	09/08/2023	3,206	749,147	233.7	24,257			2,527					(6,064)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	327	855,328	2616.33	18,988			3,956		5,050			(9,494)				
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			52,498					(125,996)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	3,079	662,166	215.06	14,733			3,069		816			(7,367)				
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			50,284					(120,682)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	62	2,015,472	32381.34	30,069			6,264		43,901			(15,035)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	7,329	1,564,222	213.43	34,726			7,235		3,740			(17,363)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2021	09/13/2023	3,536	822,542	232.6	26,634			2,774					(6,658)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	144	374,382	2602.968	8,311			1,732		3,122			(4,156)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	8,469	1,806,892	213.36	40,077			8,349		4,507			(20,038)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	1,791	417,142	232.89	13,507			1,407					(3,377)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	355	86,121	242.89	2,032			423		410			(1,016)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	200	520,434	2604.56	11,502			2,396		4,225			(5,751)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/15/2023	6,434	1,366,637	212.42	30,285			6,309		4,811			(15,142)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023	10,139	2,155,722	212.62	47,728			9,943		7,091			(23,864)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	3,372	778,496	230.89	25,161			2,621					(6,290)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2023	6,734	1,562,735	232.07	50,554			5,266					(12,639)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2021	09/15/2023	2,123	494,202	232.81	15,997			1,666					(3,999)				
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			67,234					(161,361)				
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			75,201		57			(180,483)				
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			64,059		4,405			(153,741)				
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			77,180		32,816			(185,232)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	2,314	491,519	212.44	10,892			2,269		1,810			(5,446)				
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			14,232		70,455			(34,157)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	180	467,393	2594.225	10,329			2,152		4,830			(5,165)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	113	3,514,860	31019.68	62,132			12,944		97,625			(31,066)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	8,563	1,812,035	211.6	40,137			8,362		8,801			(20,068)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2021	09/20/2023	1,875	433,277	231.13	14,025			1,461					(3,506)				
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			71,832		6,359			(172,397)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	173	5,311,546	30706.23	112,378			23,412		189,497			(56,189)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	5,875	1,243,350	211.63	27,540			5,738		6,046			(13,770)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2023	2,521	581,963	230.84	18,838			1,962					(4,710)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,314	317,633	241.79	7,496			1,562		2,154			(3,748)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	393	1,016,301	2583.475	22,460			4,679		12,944			(11,230)				
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			97,163		670,599			(233,191)				
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			15,786		89,249			(37,886)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	8,819	1,850,933	209.88	40,887			8,518		14,879			(20,444)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2022	09/22/2023	3,700	778,823	210.5	17,235			3,591		5,299			(8,618)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	2,218	508,870	229.47	16,442			1,713					(4,110)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023	1,300	300,057	230.82	9,713			1,012					(2,428)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	659	1,685,558	2559.331	37,251			7,761		31,959			(18,625)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	2,022	421,157	208.33	9,316			1,941		5,048			(4,658)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	326	828,488	2543.256	18,310			3,814		19,835			(9,155)				
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			69,589		568,482			(167,013)				
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			52,488		415,800			(125,970)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2023	4,923	1,022,226	207.66	22,622			4,713		14,246			(11,311)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2023	296	751,985	2537.669	16,619			3,462		19,376			(8,309)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	6,414	1,344,242	209.57	29,788			6,206		12,146			(14,894)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2023	1,774	402,706	226.95	13,015			1,356		2			(3,254)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	1,254	300,286	239.38	7,087			1,476		3,606			(3,543)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	246	630,817	2561.321	13,941			2,904		11,772			(6,971)				
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			99,745		795,724			(239,387)				
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			17,105		71,411			(41,052)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2022	09/29/2023	7,726	1,609,391	208.31	35,600			7,417		19,632			(17,800)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2022	09/29/2023	7,457	1,556,825	208.78	34,468			7,181		17,076			(17,234)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2023	1,843	419,658	227.69	13,568			1,413		1			(3,392)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2022	09/29/2023	151	4,421,672	29225.61	78,395			16,332		130,403			(39,197)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2023	2,618	545,453	208.31	12,109			2,523		6,738			(6,055)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	2,009	421,081	209.6	9,331			2,722		3,887			(4,666)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	480	1,227,846	2557.818	27,135			7,914		24,372			(13,568)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	4,819	1,013,726	210.34	22,454			6,549		7,842			(11,227)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2021	10/04/2023	2,002	455,934	227.78	14,745			2,150		2			(3,686)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	1,701	408,126	239.93	9,632			2,809		4,528			(4,816)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	217	558,406	2569.448	12,341			3,599		9,361			(6,170)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	7,049	26,723,883	3790.93	289,680			84,490		17,525			(144,840)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	8,980	1,881,892	209.56	41,665			12,152		17,733			(20,833)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	537	128,367	239.07	3,029			884		1,686			(1,515)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	195	499,938	2563.361	11,049			3,223		9,201			(5,524)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	403	1,526,159	3783.28	71,585			20,879		31,451			(35,792)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	12,578	2,618,856	208.21	57,824			16,865		33,588			(28,912)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	3,126	652,979	208.86	14,450			4,215		7,267			(7,225)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023	1,536	349,142	227.36	11,270			1,644		2			(2,818)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023	2,656	605,695	228.05	19,564			2,853		2			(4,891)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	4,587	1,046,944	228.26	33,848			4,936		3			(8,462)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	372	948,535	2548.4	20,868			6,086		21,537			(10,434)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	262	669,608	2557.103	14,798			4,316		13,507			(7,399)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2023	206	523,291	2543.441	11,565			3,373		12,742			(5,782)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2023	6,441	1,339,653	207.98	29,620			8,639		18,360			(14,810)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023	7,590	1,577,804	207.88	34,869			10,170		22,144			(17,435)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2021	10/12/2023	3,148	714,711	227.05	23,078			3,366		7			(5,770)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023	1,906	453,831	238.06	10,665			3,111		7,303			(5,333)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023	291	739,766	2544.096	16,349			4,768		17,913			(8,174)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023	7,437	26,601,893	3577.03	298,931			87,188		491,145			(149,465)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	5,903	1,223,764	207.31	26,947			7,860		19,278			(13,474)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023	6,204	1,290,839	208.08	28,476			8,305		17,456			(14,238)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2023	2,756	627,059	227.51	20,235			2,951		5			(5,059)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023	3,384	772,567	228.27	24,892			3,630		4			(6,223)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	1,702	389,752	229.04	12,573			1,834		1			(3,143)				
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			14,150		26,467			(24,257)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	154	390,298	2538.905	8,587			2,504		10,092			(4,293)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2023	1,969	409,177	207.83	9,022			2,632		5,896			(4,511)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2023	6,636	24,405,185	3677.95	235,407			68,660		293,516			(117,704)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	3,859	803,249	208.14	17,720			5,168		10,919			(8,860)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	351	894,753	2550.373	19,685			5,741		20,175			(9,842)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	7,360	1,525,530	207.28	33,623			9,807		24,581			(16,811)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2023	3,711	845,895	227.97	27,238			3,972		7			(6,809)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	1,950	460,668	236.25	10,826			3,157		9,995			(5,413)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	392	996,780	2541.712	21,929			6,396		25,088			(10,965)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	581	2,147,869	3695.16	111,204			32,435		113,509			(55,602)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	6,170	1,275,039	206.66	28,089			8,193		23,071			(14,045)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	8,359	1,733,350	207.36	38,168			11,132		27,589			(19,084)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	2,816	642,747	228.24	20,696			3,018		5			(5,174)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2023	7,354	1,681,727	228.68	54,236			7,909		10			(13,559)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	2,408	551,328	228.94	17,731			2,586		3			(4,433)				
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			13,403		18,824			(22,977)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	193	489,758	2534.564	10,775			3,143		13,437			(5,387)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	212	540,739	2545.113	11,896			3,470		13,069			(5,948)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	7,564	27,727,114	3665.78	287,105			83,739		521,771			(143,553)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2023	7,955	29,853,767	3752.75	289,131			84,330		1,467,636			(144,566)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2023	7,290	27,358,281	3752.75	296,053			86,349		558,775			(148,026)				
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			5,357		7,644			(9,183)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023	6,954	26,098,200	3752.75	259,582			75,712		240,760			(129,791)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2023	2,356	488,925	207.52	10,781			3,144		7,637			(5,390)				
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			3,177		4,561			(5,446)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2023	7,122	1,483,194	208.26	32,719			9,543		20,156			(16,360)				
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			14,141		18,973			(24,242)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2023	477	1,219,604	2558.242	26,831			7,826		25,107			(13,416)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	5,270	1,099,596	208.67	24,257			7,075		13,817			(12,129)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2023	4,565	1,046,110	229.16	33,674			4,911		6			(8,419)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	1,280	303,704	237.36	7,137			2,082		5,679			(3,569)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	106	271,317	2561.239	5,969			1,741		5,377			(2,984)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	705	2,698,936	3830.6	142,236			41,486		140,428			(71,118)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	11,794	2,465,387	209.03	54,312			15,841		28,892			(27,156)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/27/2023	6,513	1,361,768	209.07	30,041			8,762		15,827			(15,020)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	4,671	1,069,623	228.98	34,346			5,009		8			(8,586)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2021	10/27/2023	2,112	484,173	229.3	15,576			2,271		3			(3,894)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	207	532,178	2568.383	11,708			3,415		9,585			(5,854)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023	172	441,924	2562.452	9,722			2,836		8,700			(4,861)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	4,450	928,746	208.72	20,470			7,676		11,803			(10,235)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2023	3,668	839,703	228.93	27,005			5,063		8			(6,751)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	6,374	24,577,441	3856.1	251,787			94,420		55,177			(125,894)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	8,544	1,780,984	208.46	39,235			14,713		23,897			(19,618)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2021	11/02/2023	2,766	635,983	229.95	20,472			3,839		4			(5,118)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	1,710	404,954	236.78	9,476			3,553		8,377			(4,738)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	424	1,083,039	2555.989	23,827			8,935		23,277			(11,913)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	485	1,822,367	3759.69	90,887			34,083		42,605			(45,443)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/03/2023	9,637	2,003,306	207.87	44,073			16,527		30,153			(22,036)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	5,602	1,167,673	208.44	25,654			9,620		15,780			(12,827)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2023	1,880	431,977	229.73	13,897			2,606		3			(3,474)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2021	11/03/2023	5,472	1,260,566	230.36	40,578			7,608		6			(10,144)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/03/2023	196	500,057	2548.262	11,001			4,125		11,851			(5,501)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023	2,801	583,120	208.18	12,829			4,811		8,382			(6,414)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023	438	1,116,899	2550.51	24,572			9,214		25,899			(12,286)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	4,574	956,046	209.01	21,043			7,891		11,758			(10,521)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2023	3,048	701,749	230.27	22,596			4,237		4			(5,649)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	1,607	379,730	236.33	8,886			3,332		8,462			(4,443)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	9,773	2,041,009	208.84	44,923			16,846		26,038			(22,461)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2023	1,960	453,503	231.36	14,607			2,739		2			(3,652)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	322	822,699	2553.648	18,099			6,787		18,410			(9,050)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	9,330	1,968,704	211	43,331			16,249		16,110			(21,666)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023	5,137	1,085,339	211.26	23,932			8,974		8,381			(11,966)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	2,388	547,878	229.44	17,592			3,299		6			(4,398)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2023	3,177	732,018	230.4	23,542			4,414		5			(5,885)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	188	484,951	2585.782	10,669			4,001		7,057			(5,334)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2023	176	703,508	3992.93	36,160			13,560		16,093			(18,080)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2023	178	711,156	3992.93	39,540			14,828		13,075			(19,770)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023	8,250	1,742,100	211.16	38,396			14,398		14,113			(19,198)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2021	11/15/2023	2,662	613,226	230.4	19,697			3,693		5			(4,924)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023	403	1,041,998	2588.028	22,924			8,596		14,883			(11,462)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	5,068	1,072,263	211.59	23,633			8,862		7,938			(11,816)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2023	2,047	471,299	230.28	15,138			2,838		4			(3,785)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	1,804	433,377	240.26	10,184			3,819		5,431			(5,092)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	323	1,280,300	3958.79	68,023			25,509		35,321			(34,012)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	11,602	2,448,881	211.08	53,851			20,194		20,387			(26,925)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023	3,667	774,164	211.1	17,047			6,393		6,417			(8,524)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023	1,828	420,944	230.33	13,521			2,535		4			(3,380)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2023	1,261	290,700	230.53	9,340			1,751		2			(2,335)				
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			20,480		15,019			(27,306)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	311	804,846	2586.07	17,707			6,640		11,890			(8,853)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023	172	445,308	2587.403	9,797			3,674		6,454			(4,898)				
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			5,800		4,344			(7,733)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2023	1,790	428,015	239.09	10,016			3,756		6,581			(5,008)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2023	3,091	9,672,621	3129.19	291,612			109,354		251,474			(145,806)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2023	6,194	1,309,561	211.42	28,810			10,804		10,379			(14,405)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023	6,307	1,335,421	211.75	29,379			11,017		9,848			(14,690)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2023	1,985	456,564	230	14,656			2,748		6			(3,664)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023	3,158	726,673	230.14	23,297			4,368		9			(5,824)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2023	346	897,664	2591.748	19,749			7,406		12,392			(9,874)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023	121	313,839	2595.28	6,873			2,577		4,115			(3,437)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/23/2023	427	1,720,368	4027.26	91,564			34,337		41,551			(45,782)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023	2,979	630,846	211.75	13,879			5,204		4,700			(6,939)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023	2,489	527,524	211.96	11,595			4,348		3,753			(5,797)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023	2,057	472,892	229.92	15,185			2,847		7			(3,796)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2023	3,878	892,407	230.14	28,619			5,366		12			(7,155)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023	10,834	43,618,503	4026.12	925,516			347,068		1,285,086			(462,758)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023	213	856,094	4027.26	49,225			18,460		24,098			(24,613)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2023	3,045	645,325	211.96	14,236			5,338		4,663			(7,118)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2023	5,225	21,036,085	4026.12	674,830			253,061		883,322			(337,415)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2023	4,243	897,095	211.45	19,745			7,404		7,306			(9,873)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2023	255	659,453	2588.359	14,508			5,440		9,736			(7,254)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2023	4,659	988,517	212.17	21,747			8,155		6,929			(10,874)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2023	2,766	665,693	240.7	15,577			5,841		8,154			(7,789)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2023	545	1,418,328	2600.628	31,203			11,701		17,615			(15,602)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2023	218	888,521	4080.11	47,806			17,927		17,848			(23,903)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	12/01/2023	6,243	1,332,010	213.35	29,344			13,449		7,195			(14,672)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	12,976	2,768,859	213.38	60,887			27,907		14,852			(30,444)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2021	12/01/2023	6,898	1,571,257	227.8	50,437			11,559		76			(12,609)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	2,735	625,993	228.92	20,094			4,605		19			(5,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	5,561	10,087,099	1813.74	198,243			90,861		124,568			(99,122)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2023	7,222	29,405,570	4071.7	357,713			163,952		7,716			(178,857)				

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2023	5,943	24,197,377	4071.7	279,244			127,987		17,279			(139,622)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023	2,373	4,303,220	1813.74	81,616			37,407		52,483			(40,808)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023	6,264	25,504,873	4071.7	291,528			133,617		32,029			(145,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	834	1,506,181	1806.17	28,623			13,119		21,337			(14,312)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	172	446,020	2599.251	9,812			4,497		5,738			(4,906)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	2,898	9,089,348	3136.55	259,387			118,886		221,692			(129,694)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	5,411	21,638,453	3998.84	256,607			117,612		184,658			(128,303)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	3,934	836,709	212.71	18,416			8,441		5,377			(9,208)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	543	1,412,018	2599.061	31,064			14,238		18,268			(15,532)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	7,281	1,553,450	213.35	34,223			15,685		8,701			(17,111)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2023	2,395	553,366	231.02	17,741			4,066		8			(4,435)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	2,210	536,077	242.57	12,544			5,749		4,916			(6,272)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	393	1,023,479	2604.685	22,517			10,320		12,241			(11,258)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	9,785	2,081,859	212.75	45,780			20,983		13,406			(22,890)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/08/2023	2,339	498,276	213.04	10,972			5,029		3,010			(5,486)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2023	999	230,790	230.92	7,397			1,695		4			(1,849)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	1,723	397,955	231.03	12,750			2,922		6			(3,188)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	3,697	857,046	231.82	27,451			6,291		9			(6,863)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	6,705	12,080,404	1801.6	234,572			107,512		190,609			(117,286)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	298	774,269	2594.039	17,034			7,807		10,814			(8,517)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2023	185	729,299	3934.38	44,341			20,323		33,872			(22,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023	3,460	6,234,042	1801.6	122,093			55,959		100,664			(61,047)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023	282	1,107,847	3934.38	62,372			28,587		44,592			(31,186)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023	1,597	384,600	240.89	9,000			4,125		4,762			(4,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023	1,680	3,035,497	1806.92	61,317			28,104		45,225			(30,658)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	6,232	1,331,038	213.59	29,336			13,446		7,314			(14,668)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	613	1,597,160	2605.932	35,138			16,105		19,113			(17,569)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	9,274	37,278,004	4019.65	542,152			248,486		374,906			(271,076)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	8,156	1,740,830	213.44	38,385			17,593		9,949			(19,193)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2023	4,471	1,038,817	232.34	33,315			7,635		11			(8,329)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	476	115,104	242.02	2,705			1,240		1,194			(1,352)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	110	285,120	2603.759	6,273			2,875		3,531			(3,136)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	448	1,787,937	3995.32	99,021			45,384		48,225			(49,510)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023	9,526	2,027,279	212.82	44,620			20,451		13,337			(22,310)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023	5,944	1,265,975	213	27,889			12,783		8,011			(13,945)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	3,266	761,652	233.22	24,426			5,598		5			(6,107)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	2,951	689,678	233.72	22,104			5,066		4			(5,526)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023	319	828,495	2593.37	18,227			8,354		11,893			(9,113)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2023	1,629	391,590	240.43	9,202			4,218		5,324			(4,601)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2023	6,214	1,317,972	212.1	29,035			13,308		10,319			(14,517)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2023	576	1,485,113	2578.415	32,672			14,975		26,210			(16,336)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	11,770	2,499,869	212.4	55,097			25,253		18,492			(27,549)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2023	3,736	870,295	232.93	27,902			6,394		9			(6,975)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	492	118,633	240.97	2,788			1,278		1,494			(1,394)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/22/2023	6,877	1,457,098	211.89	32,056			14,692		12,004			(16,028)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/22/2023	7,528	1,595,900	211.99	35,158			16,114		12,887			(17,579)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2023	2,303	538,201	233.66	17,233			3,949		4			(4,308)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/22/2023	298	768,453	2577.669	16,906			7,749		13,742			(8,453)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/22/2023	768	1,979,827	2578.855	43,556			19,963		34,883			(21,778)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2023	9,618	36,979,789	3844.82	437,675			200,601		1,181,958			(218,837)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/24/2023	5,542	21,306,726	3844.82	321,648			147,422		694,953			(160,824)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2023	3,747	14,405,127	3844.82	162,966			74,693		488,228			(81,483)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	10,936	2,309,472	211.19	50,855			23,308		22,314			(25,427)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2023	5,819	1,367,626	235.03	43,805			10,039		7			(10,951)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	897	214,350	238.84	5,016			2,299		3,753			(2,508)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	223	570,452	2562.808	12,550			5,752		12,304			(6,275)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	332	1,257,449	3783.22	68,314			31,311		63,588			(34,157)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	6,768	1,430,592	211.37	31,444			14,412		13,408			(15,722)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/29/2023	5,423	1,147,721	211.65	25,273			11,583		10,195			(12,636)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	1,947	457,765	235.13	14,648			3,357		2			(3,662)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1,252	294,811	235.44	9,431			2,161		1			(2,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/29/2023	380	978,677	2572.202	21,531			9,868		18,941			(10,765)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	11,295	35,260,640	3121.73	938,061			429,945		1,008,104			(469,031)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024	1,529	4,772,535	3121.73	132,723			60,831		144,546			(66,361)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2024	2,818	596,893	211.8		13,138		7,116		5,252			(6,021)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2024	168	432,731	2571.41		9,520		5,157		8,523			(4,363)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	10,052	2,136,244	212.51		47,040		25,480		16,436			(21,560)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	1,262	304,230	241.05		7,119		3,856		3,952			(3,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	3,144	5,652,707	1797.66		94,550		51,215		88,156			(43,336)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	229	592,057	2583.862		13,025		7,055		10,052			(5,970)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	577	2,222,300	3852.97		119,718		64,847		98,243			(54,871)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	9,252	1,960,465	211.9		43,169		23,383		17,052			(19,786)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	7,394	1,579,454	213.6		34,732		18,813		9,788			(15,919)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	2,711	628,143	231.73	20,031			5,425		16			(5,008)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2024	7,451	1,731,843	232.42	55,402			15,005		34			(13,850)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	295	760,320	2579.656		16,727		9,060		13,617			(7,667)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	7,771	29,593,188	3808.1		388,993		210,705		1,148,570			(178,288)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2024	1,942	415,253	213.86		9,144		4,953		2,486			(4,191)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2024	166	431,646	2603.377		9,496		5,144		5,769			(4,352)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2024	5,060	19,695,458	3892.09		236,178		127,930		410,577			(108,248)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2024	2,653	566,168	213.4		12,467		6,753		3,743			(5,714)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2024	415	1,078,022	2600.59		23,716		12,846		14,983			(10,870)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/11/2024	6,962	1,488,919	213.87		32,786		17,759		8,984			(15,027)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	3,072	710,179	231.17	22,655			6,136		27			(5,664)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/11/2024	2,360	573,452	242.96		13,419		7,269		5,673			(6,150)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/11/2024	301	1,195,518	3969.61		59,394		32,172		35,170			(27,222)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	5,613	1,203,729	214.45		26,482		14,344		6,467			(12,138)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2023	01/12/2024	5,296	1,136,408	214.57		25,035		13,561		5,953			(11,474)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	2,032	470,080	231.32	14,996			4,061		17			(3,749)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	151	394,779	2614.491		8,685		4,704		4,576			(3,981)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2023	01/12/2024	209	546,741	2617.67		12,028		6,515		6,064			(5,513)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2024	95	378,889	3999.09		16,103		8,722		2,517			(7,380)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2024	301	1,204,049	3999.09		70,038		37,937		43,620			(32,101)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2024	137	548,786	3999.09		32,543		17,627		16,063			(14,916)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	9,083	1,950,305	214.72		42,965		23,273		10,213			(19,692)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2024	3,842	877,344	228.38	27,935			7,566		107			(6,984)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	2,420	4,350,750	1798.19		74,945		40,595		71,240			(34,350)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	399	1,044,336	2619.135		22,975		12,445		11,553			(10,530)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	219	861,122	3928.86		42,635		23,094		30,277			(19,541)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024	9,039	1,936,865	214.29		42,611		23,081		11,145			(19,530)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024	5,027	1,078,492	214.56		23,759		12,870		5,869			(10,890)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2022	01/19/2024	9,440	2,151,063	227.87	68,447			18,538		316			(17,112)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	3,757	857,510	228.23	27,286			7,390		112			(6,821)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2024	2,747	627,514	228.46	19,993			5,415		76			(4,998)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024	851	2,223,279	2612.386		48,912		26,494		27,038			(22,418)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024	101	3,346,463	33044.56		62,299		33,745		71,397			(28,554)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2024	356	1,413,087	3972.61		80,301		43,496		85,919			(36,804)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2024	190	496,369	2615.129		10,920		5,915		5,881			(5,005)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024	6,535	1,401,242	214.41		30,855		16,713		8,060			(14,142)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024	145	379,068	2617.005		8,340		4,517		4,391			(3,822)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	5,324	1,142,628	214.6		25,172		13,635		6,353			(11,537)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	2,079	507,836	244.3		11,934		6,464		4,270			(5,470)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	584	1,530,171	2618.244		33,664		18,235		17,481			(15,429)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	396	1,591,606	4016.22		81,388		44,085		67,850			(37,303)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	6,430	1,375,848	213.98		30,269		16,396		8,707			(13,873)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2023	01/26/2024	4,938	1,057,872	214.24		23,305		12,623		6,356			(10,681)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	2,511	566,384	225.53	18,051			4,889		197			(4,513)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	2,497	567,629	227.33	18,005			4,876		113			(4,501)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024	235	612,373	2610.579		13,472		7,297		7,845			(6,175)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	4,920	1,053,004	214.04		23,187		12,560		6,732			(10,627)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024	2,342	534,029	228	16,950			4,591		93			(4,238)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	229	599,474	2622.529		13,188		7,144		6,573			(6,045)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	6,100	24,866,068	4076.6		363,705		197,007		588,853			(166,698)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	4,311	926,357	214.86		20,398		12,749		5,053			(7,649)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	742	181,842	245.2		4,255		2,659		1,358			(1,596)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	202	531,690	2637.86		11,697		7,311		4,725			(4,386)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	376	1,548,049	4119.21		75,144		46,965		32,497			(28,179)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024	6,113	1,301,455	212.9		28,606		17,879		10,422			(10,727)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	02/02/2024	4,990	1,071,265	214.7		23,600		14,750		6,064			(8,850)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	2,609	596,332	228.6	18,945			5,920		88			(4,736)				
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			21,558		18,944			(17,247)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	02/02/2024	202	533,923	2642.88		11,746		7,341		4,430			(4,405)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	205	536,781	2614.28		11,756		7,347		6,669			(4,408)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	5,507	22,640,406	4111.08		322,759		201,724		731,258			(121,034)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	4,666	989,738	212.1		21,754		13,597		9,318			(8,158)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	1,692	383,293	226.48	12,139			3,793		119			(3,035)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	1,797	436,100	242.68		10,205		6,378		4,929			(3,827)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	8,482	1,799,504	212.15		39,535		24,709		16,848			(14,826)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	4,041	915,313	226.52	28,970			9,053		285			(7,242)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	528	128,013	242.42		2,996		1,872		1,507			(1,123)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	648	1,690,997	2611.53		37,033		23,146		21,870			(13,887)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	449	1,847,411	4117.86		102,333		63,958		67,423			(38,375)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	7,247	1,532,086	211.41		33,614		21,009		16,353			(12,605)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024	3,408	720,796	211.51		15,843		9,902		7,564			(5,941)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	2,166	487,501	225.1	15,347			4,796		233			(3,837)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	2,330	529,272	227.11	16,751			5,235		140			(4,188)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	192	499,498	2600.79		10,939		6,837		7,403			(4,102)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024	4,548	18,815,846	4137.29		252,458		157,786		56,955			(94,672)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	6,158	1,298,832	210.93		28,509		17,818		15,230			(10,691)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	393	1,022,024	2601.38		22,382		13,989		15,192			(8,393)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	7,160	29,614,721	4136.13		930,373		581,483		1,185,737			(348,890)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	5,999	1,262,681	210.47		27,716		17,322		15,994			(10,393)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	2,815	631,666	224.39	19,891			6,216		395			(4,973)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	1,039	250,408	241.09		5,860		3,662		3,618			(2,197)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	338	879,185	2600.79		19,254		12,034		13,190			(7,220)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	356	1,478,060	4147.6		81,587		50,992		16,829			(30,595)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024	6,120	1,287,157	210.31		28,253		17,658		16,766			(10,595)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	5,443	1,146,365	210.6		25,128		15,705		14,255			(9,423)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	2,414	542,075	224.57	17,108			5,346		327			(4,277)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1,978	444,609	224.82	14,019			4,381		250			(3,505)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024	241	626,692	2595.73		13,725		8,578		10,006			(5,147)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	158	411,307	2595.8		9,008		5,630		6,561			(3,378)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/17/2024	5,971	24,356,553	4079.09		335,609		209,756		337,910			(125,854)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2024	5,198	21,201,175	4079.09		273,574		170,984		352,723			(102,590)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2024	5,875	23,963,075	4079.09		341,241		213,276		416,539			(127,965)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024	4,964	20,249,829	4079.09		285,508		178,443		480,716			(107,066)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2024	2,576	539,537	209.46		11,832		7,395		8,105			(4,437)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	14,148	2,964,208	209.52		65,005		40,628		44,216			(24,377)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2024	2,987	670,434	224.48	21,145			6,608		442			(5,286)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	2,000	477,743	238.84		11,131		6,957		9,334			(4,174)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	301	777,216	2578.95		17,021		10,638		15,167			(6,383)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	354	1,411,198	3991.05		65,556		40,973		46,745			(24,584)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	7,061	1,474,502	208.82		32,277		20,173		24,450			(12,104)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	4,244	889,003	209.48		19,496		12,185		13,368			(7,311)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	2,395	535,681	223.64	16,879			5,275		446			(4,220)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1,709	385,190	225.39	12,122			3,788		201			(3,030)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	183	470,328	2574		10,300		6,438		9,698			(3,863)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	278	717,222	2581.95		15,707		9,817		13,562			(5,890)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2024	6,207	24,643,754	3970.04		311,345		194,591		780,704			(116,755)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2024	6,167	24,485,166	3970.04		301,145		188,215		1,009,410			(112,929)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024	6,190	24,572,959	3970.04		333,674		208,546		1,082,435			(125,128)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024	3,088	645,421	209.04		14,148		8,842		10,440			(5,305)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024	797	2,053,813	2575.39		44,979		28,112		41,945			(16,867)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	4,645	971,111	209.08		21,287		13,304		15,646			(7,983)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	710	1,828,720	2575.3		40,049		25,031		37,432			(15,018)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024	6,707	1,395,679	208.1		30,565		21,650		25,947			(8,915)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	5,785	1,205,987	208.46		26,447		18,733		21,317			(7,714)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024	4,313	901,426	208.98		19,723		13,971		14,791			(5,753)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	1,566	354,547	226.37	11,243			3,982		153			(2,811)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	2,240	508,514	227.02	16,049			5,684		183			(4,012)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	439	104,495	238.16		2,456		1,739		2,241			(716)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	184	473,068	2570.6		10,786		7,640		10,203			(3,146)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024	532	1,372,027	2578.36		29,910		21,186		27,252			(8,724)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	340	1,345,296	3951.39		72,679		51,481		69,955			(21,198)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2023	03/02/2024	5,907	23,519,479	3981.35		330,805		234,320		949,607			(96,485)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	3,877	810,225	208.98		17,793		12,603		13,366			(5,189)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2024	5,223	21,145,007	4048.42		292,877		207,455		894,275			(85,422)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	6,752	1,405,177	208.1		30,787		21,808		26,368			(8,980)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	2,777	632,609	227.78	19,990			7,080		198			(4,998)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	299	767,091	2563.38		16,723		11,845		17,942			(4,877)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	70	2,285,179	32856.46		41,166		29,159		47,120			(12,007)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	6,787	1,411,760	208.02		30,918		21,900		26,824			(9,018)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/08/2024	3,084	642,779	208.44		14,058		9,957		11,525			(4,100)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	4,974	1,045,227	210.12		22,911		16,229		14,691			(6,682)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1,828	412,631	225.67	12,969			4,593		233			(3,242)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	2,156	488,197	226.42	15,407			5,457		225			(3,852)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	2,162	514,530	238.04		12,091		8,565		11,307			(3,527)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/08/2024	216	552,118	2561.12		12,036		8,526		13,223			(3,511)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	734	1,879,425	2562.19		41,159		29,155		44,534			(12,005)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	213	548,688	2571.17		12,016		8,512		11,865			(3,505)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	369	1,471,365	3992.01		80,630		57,113		77,824			(23,517)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	108	3,455,543	31909.64		70,256		49,765		89,343			(20,491)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	186	6,094,484	32798.4		113,450		80,361		138,369			(33,090)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2024	1,872	7,229,376	3861.59		166,156		117,694		318,550			(48,462)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2024	31	984,861	31909.64		15,987		11,324		24,206			(4,663)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	3,286	690,519	210.12		15,191		10,761		9,766			(4,431)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	2,573	9,935,444	3861.59		218,527		154,790		408,841			(63,737)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	109	3,489,679	31909.64		70,298		49,795		99,270			(20,504)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	1,859	7,176,941	3861.59		148,673		105,310		278,627			(43,363)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	157	5,021,301	31909.64		84,154		59,609		114,473			(24,545)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	3,091	655,972	212.19		14,517		10,283		6,746			(4,234)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	337	871,926	2584.53		19,270		13,649		16,482			(5,620)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	3,235	10,081,673	3116.72		271,340		192,199		446,710			(79,141)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	6,881	26,530,088	3855.76		328,289		232,538		855,297			(95,751)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	76	2,402,103	31819.14		41,296		29,252		56,559			(12,045)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	4,615	976,785	211.66		21,548		15,263		10,969			(6,285)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	2,107	503,104	238.82		11,823		8,375		10,202			(3,448)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	482	1,245,472	2581.63		27,400		19,409		24,320			(7,992)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/15/2024	6,781	1,438,432	212.14		32,106		22,742		14,994			(9,364)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	10,941	2,327,522	212.74		51,694		36,617		21,990			(15,077)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	4,927	1,051,682	213.45		23,431		16,597		8,816			(6,834)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	4,397	988,721	224.87	31,046			10,995		737			(7,761)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	2,097	472,538	225.3	14,790			5,238		316			(3,698)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	641	152,618	238.11		3,602		2,551		3,361			(1,051)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/15/2024	162	418,885	2582.98		9,257		6,557		8,074			(2,700)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	396	1,025,930	2587.54		22,776		16,133		18,827			(6,643)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	215	558,646	2593.69		12,346		8,745		9,583			(3,601)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	410	1,595,643	3891.93		89,145		63,144		72,420			(26,001)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2024	268	1,047,979	3916.64		61,516		43,574		52,460			(17,942)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024	2,878	614,312	213.45		13,742		9,734		5,198			(4,008)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024	131	512,232	3916.64		28,890		20,464		26,185			(8,426)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2024	2,840	606,237	213.45		13,574		9,615		5,146			(3,959)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	5,195	1,108,075	213.28		24,511		17,362		9,709			(7,149)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	2,101	502,342	239.1		11,855		8,397		9,956			(3,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	3,334	5,921,478	1776.33		110,417		78,212		153,034			(32,205)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	236	612,975	2592.33		13,547		9,596		10,757			(3,951)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	123	3,971,542	32244.58		73,369		51,970		99,374			(21,399)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024	6,123	1,299,647	212.27		28,709		20,336		13,480			(8,374)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2024	1,928	432,993	224.58	13,527			4,791		367			(3,382)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024	305	789,972	2587.11		17,458		12,366		14,692			(5,092)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/22/2024	10,407	2,213,492	212.69		48,852		34,603		21,507			(14,248)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/22/2024	6,126	1,308,072	213.52		28,882		20,458		11,075			(8,424)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	5,813	1,243,101	213.84		27,485		19,469		9,968			(8,016)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	2,739	614,213	224.26	19,127			6,774		569			(4,782)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	3,013	676,088	224.39	21,074			7,464		606			(5,268)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/22/2024	1,385	332,567	240.17		7,815		5,536		5,828			(2,279)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	1,576	379,041	240.51		8,907		6,309		6,373			(2,598)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/22/2024	134	346,795	2589.91		7,629		5,404		6,268			(2,225)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/22/2024	337	876,543	2598.65		19,284		13,659		14,392			(5,624)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	787	2,050,362	2603.87		45,313		32,097		31,747			(13,216)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/22/2024	622	2,448,903	3936.97		139,321		98,686		139,316			(40,635)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	84	2,723,326	32237.53		58,149		41,189		72,988			(16,960)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/23/2024	6,923	27,338,477	3948.72		374,202		265,060		1,074,840			(109,142)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2024	51	1,637,631	32237.53		32,706		23,167		48,481			(9,539)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2024	4,784	1,023,013	213.84		22,701		16,080		8,282			(6,621)				

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Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2024	146	4,692,932	32237.53		85,517		60,575		114,835			(24,943)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2024	88	2,821,019	32237.53		43,861		31,068		55,311			(12,793)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2024	2,291	487,877	212.95		10,787		7,641		4,607			(3,146)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	4,548	968,306	212.93		21,390		15,151		9,200			(6,239)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	6,416	1,366,291	212.96		30,140		21,349		12,918			(8,791)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	5,886	1,254,724	213.16		27,629		19,571		11,481			(8,058)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	4,097	874,546	213.45		19,231		13,622		7,629			(5,609)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	2,364	533,105	225.52	16,548			5,861		382			(4,137)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	2,261	541,235	239.43		12,719		9,009		10,459			(3,710)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	1,797	431,136	239.88		10,132		7,177		7,905			(2,955)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	5,598	9,991,639	1784.72		172,833		122,423		210,423			(50,410)				
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			16,798		19,348			(11,857)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	468	1,212,085	2591.44		26,787		18,974		21,739			(7,813)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	823	2,134,405	2595.02		46,957		33,261		36,826			(13,696)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	543	1,415,579	2606.34		31,143		22,059		21,540			(9,083)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	4,302	13,484,651	3134.25		383,608		271,723		565,050			(111,886)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	6,197	24,610,191	3971.27		315,824		223,709		991,408			(92,115)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/29/2024	497	2,001,906	4027.81		114,608		81,181		99,289			(33,427)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	2,482	529,845	213.45		11,710		8,294		4,676			(3,415)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	2,837	641,142	225.99	19,863			7,862		424			(4,966)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	479	1,970,321	4109.31		128,616		91,103		103,559			(37,513)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	2,149	459,953	214		10,156		8,040		3,727			(2,116)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	201	525,909	2617.2		11,570		9,160		7,146			(2,410)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	86	2,890,534	33601.15		56,347		44,608		58,525			(11,739)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	8,732	1,876,031	214.85		41,479		32,838		13,200			(8,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	2,091	3,743,775	1790.31		76,328		60,427		87,555			(15,902)				
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			5,817		5,851			(3,674)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	451	1,183,230	2622.24		26,149		20,702		15,188			(5,448)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	11,340	2,441,209	215.27		53,926		42,692		16,023			(11,235)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	12,101	2,605,568	215.32		57,661		45,648		16,953			(12,013)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	3,628	815,491	224.78	25,239			9,991		751			(6,310)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	3,026	683,457	225.83	21,160			8,376		488			(5,290)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	2,407	583,713	242.53		13,776		10,906		7,846			(2,870)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	412	1,082,006	2627.99		23,912		18,931		13,000			(4,982)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	269	706,656	2628.13		15,617		12,364		8,476			(3,254)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	296	1,210,740	4090.38		68,530		54,253		54,619			(14,277)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	223	7,476,311	33482.72		131,236		103,895		139,570			(27,341)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/07/2024	210	860,077	4105.02		55,819		44,190		44,477			(11,629)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	2,137	460,075	215.27		10,200		8,075		3,051			(2,125)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	120	492,112	4105.02		23,572		18,661		14,163			(4,911)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2024	1,795	386,468	215.27		8,580		6,792		2,572			(1,787)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	5,891	1,262,377	214.28		27,861		22,056		9,975			(5,804)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	2,711	654,954	241.56		15,391		12,185		10,051			(3,207)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	441	1,155,317	2617.65		25,417		20,122		15,828			(5,295)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	5,709	1,223,889	214.37		27,011		21,384		9,556			(5,627)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	1,781	430,445	241.75		10,115		8,008		6,466			(2,107)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	576	1,507,224	2616.69		33,159		26,251		20,917			(6,908)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	7,951	1,700,000	213.8		37,400		29,608		14,626			(7,792)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	9,027	1,937,428	214.63		42,759		33,851		14,527			(8,908)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	5,219	1,120,924	214.79		24,728		19,576		8,181			(5,152)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1,926	435,066	225.88	13,478			5,335		327			(3,370)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	2,911	658,922	226.33	20,453			8,096		444			(5,113)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	2,192	531,702	242.56		12,495		9,892		7,233			(2,603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	3,101	5,561,566	1793.22		102,129		80,852		114,633			(21,277)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	335	875,890	2615.46		19,270		15,255		12,350			(4,014)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	73	192,373	2619.3		4,232		3,350		2,596			(882)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	352	924,110	2623.1		20,330		16,095		11,935			(4,236)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	3,009	9,527,377	3165.95		243,295		192,609		304,778			(50,687)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	290	1,188,257	4091.95		74,272		58,799		54,450			(15,473)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2024	99	410,482	4137.64		27,420		21,708		16,707			(5,713)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	2,654	567,388	213.8		12,534		9,922		4,924			(2,611)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	3,135	5,621,671	1793.22		102,278		80,970		115,298			(21,308)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	3,001	9,501,472	3165.95		270,080		213,813		337,941			(56,267)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2024	1,849	395,243	213.8		8,739		6,918		3,440			(1,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2024	3,671	6,583,221	1793.22		133,112		105,380		150,449			(27,732)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2024	2,279	7,216,187	3165.95		194,954		154,339		244,145			(40,615)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2024	99	409,468	4137.64		28,458		22,529		16,114			(5,929)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2024	2,688	573,716	213.47		12,645		10,010		5,279			(2,634)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2024	496	1,294,768	2610.81		28,485		22,551		19,405			(5,934)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	10,259	2,191,708	213.64		48,327		38,259		19,680			(10,068)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	2,032	490,157	241.18		11,519		9,119		7,999			(2,400)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	468	1,222,946	2612.42		26,905		21,300		18,036			(5,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	5,644	23,451,907	4154.87		352,021		278,684		806,950			(73,338)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	8,214	1,752,255	213.33		38,602		30,560		16,574			(8,042)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	10,063	2,147,616	213.41		47,226		37,387		20,058			(9,839)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	6,460	1,381,392	213.83		30,418		24,081		12,065			(6,337)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	2,188	492,304	225.04	15,222			6,025		478			(3,806)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	3,017	682,380	226.15	21,065			8,338		511			(5,266)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	1,460	351,407	240.64		8,258		6,538		6,123			(1,720)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	1,929	464,544	240.83		10,870		8,606		7,916			(2,265)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	3,005	5,404,550	1798.54		95,306		75,451		99,496			(19,855)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	743	1,936,885	2608.1		42,611		33,734		30,010			(8,877)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	526	1,372,584	2610.84		30,197		23,906		20,636			(6,291)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	216	564,845	2612.26		12,427		9,838		8,360			(2,589)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	601	2,495,076	4154.52		147,993		117,161		88,125			(30,832)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2024	8,428	34,836,352	4133.52		539,495		427,100		1,280,486			(112,395)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	1,700	362,748	213.41		8,006		6,338		3,415			(1,668)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	5,900	24,387,526	4133.52		416,347		329,608		919,359			(86,739)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	2,695	575,099	213.41		12,710		10,062		5,428			(2,648)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	6,304	26,057,679	4133.52		420,193		332,653		836,705			(87,540)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	2,711	579,855	213.88		12,786		10,122		5,094			(2,664)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	6,297	26,051,938	4137.04		379,045		300,077		700,273			(78,968)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	13,621	2,923,721	214.65		64,527		51,083		22,743			(13,443)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	2,284	510,479	223.49	15,758			6,238		735			(3,940)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	2,190	529,360	241.76		12,440		9,848		8,167			(2,592)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	904	2,368,983	2620.68		52,118		41,260		32,256			(10,858)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	5,994	24,405,386	4071.63		339,884		269,075		878,701			(70,809)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	81	2,706,258	33530.83		53,069		42,013		54,760			(11,056)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	8,651	1,848,643	213.7		40,726		32,241		16,803			(8,485)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	11,478	2,456,975	214.06		54,250		42,948		21,090			(11,302)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	5,860	1,254,781	214.13		27,605		21,854		10,650			(5,751)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1,778	396,215	222.8	12,239			4,845		666			(3,060)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	1,943	433,376	223.08	13,391			5,301		686			(3,348)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	1,461	352,173	241.13		8,276		6,552		5,867			(1,724)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	807	203,023	251.69	6,903			2,732		764			(1,726)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	2,760	4,985,658	1806.11		104,555		82,773		99,604			(21,782)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	403	1,052,795	2612.2		23,161		18,336		15,779			(4,825)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	470	1,229,354	2613.42		27,046		21,411		18,181			(5,635)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	503	1,319,721	2623.18		29,034		22,985		17,502			(6,049)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	148	395,998	2675.666	12,553			4,969		2,758			(3,138)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	316	1,280,191	4055.99		73,450		58,148		59,707			(15,302)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2024	89	373,005	4169.48		23,835		18,869		15,987			(4,966)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	3,728	798,375	214.13		17,628		13,956		6,833			(3,673)				
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			21,569		7,365			(13,623)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	3,480	6,285,558	1806.11		112,555		89,106		106,944			(23,449)				
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			12,681		20,738			(8,009)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	987	2,638,960	2672.621	83,655			33,113		19,303			(20,914)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	126	527,112	4169.48		36,529		28,919		25,820			(7,610)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	3,173	5,730,030	1806.11		115,894		91,750		110,784			(24,145)				
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			25,640		41,695			(16,193)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	4,214	900,159	213.59		19,840		17,360		8,434			(2,480)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	3,459	831,578	240.43		19,542		17,099		15,149			(2,443)				
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			11,551		18,795			(7,296)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	340	888,447	2615.55		19,546		17,103		12,946			(2,443)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	7,737	1,659,976	214.54		36,652		32,071		13,418			(4,582)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	2,098	459,961	219.26	14,158			6,194		1,628			(3,539)				
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			23,800		8,795			(13,600)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	704	1,839,890	2615.07		40,478		35,418		26,998			(5,060)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	998	2,667,000	2672.381	84,544			36,988		19,744			(21,136)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	6,435	26,507,736	4119.58		383,805		335,829		863,859			(47,976)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	6,746	1,448,413	214.7		31,923		27,933		11,442			(3,990)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	11,561	2,483,600	214.82		54,838		47,983		19,242			(6,855)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2023	05/03/2024	8,645	1,862,696	215.47		41,128		35,987		12,971			(5,141)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	1,865	409,652	219.62	12,605			5,515		1,361			(3,151)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	1,441	348,602	241.88		8,192		7,168		5,384			(1,024)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	1,750	423,887	242.17		9,961		8,716		6,323			(1,245)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	391	98,176	251.07	3,328			1,456		422			(832)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	563	1,472,496	2613.78		32,395		28,346		21,948			(4,049)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2023	05/03/2024	268	700,786	2615.77		15,487		13,551		10,221			(1,936)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	468	1,225,805	2617.92		26,968		23,597		17,463			(3,371)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	152	409,019	2698.866	12,925			5,655		2,130			(3,231)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	489	2,000,167	4090.75		105,526		92,335		69,094			(13,191)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2024	123	507,952	4136.25		32,864		28,756		25,689			(4,108)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	2,334	501,060	214.7		11,083		9,698		3,993			(1,385)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	2,094	459,637	219.51	14,148			6,190		1,581			(3,537)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	2,227	478,159	214.7		10,591		9,267		3,821			(1,324)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	287	1,187,405	4136.25		68,390		59,841		47,914			(8,549)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	4,227	905,773	214.28		20,009		17,507		7,760			(2,501)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	1,278	3,337,077	2611.27		73,749		64,531		51,532			(9,219)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	13,492	2,891,815	214.33		63,851		55,870		24,646			(7,981)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	3,295	793,880	240.97		18,656		16,324		13,782			(2,332)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	615	1,606,020	2609.54		35,332		30,916		25,302			(4,417)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	5,071	1,086,591	214.27		23,948		20,955		9,374			(2,994)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/10/2024	13,222	2,839,453	214.76		62,724		54,883		22,666			(7,840)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/10/2024	10,003	2,149,566	214.9		47,484		41,548		16,779			(5,935)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	4,398	962,750	218.93	29,720			13,003		3,756			(7,430)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	2,401	526,856	219.42	16,243			7,106		1,877			(4,061)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	1,638	394,322	240.7		9,267		8,108		7,071			(1,158)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	364	950,715	2612.17		20,916		18,301		14,586			(2,614)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/10/2024	460	1,204,197	2618.19		26,613		23,286		17,311			(3,327)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/10/2024	255	667,304	2618.8		14,747		12,904		9,529			(1,843)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	38	101,500	2661.704	3,218			1,408		879			(804)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	605	1,612,247	2665.772	51,108			22,360		13,280			(12,777)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/10/2024	8,457	34,993,092	4137.64		626,976		548,604		1,201,604			(78,372)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2024	6,576	27,117,894	4124.08		403,617		353,165		881,980			(50,452)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	4,330	927,742	214.27		20,531		17,965		8,068			(2,566)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	7,138	29,439,589	4124.08		488,548		427,479		962,911			(61,068)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2024	6,788	27,993,829	4124.08		399,545		349,602		859,707			(49,943)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	4,728	1,011,771	213.99		22,350		19,556		9,237			(2,794)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	148	387,156	2609.44		8,556		7,487		6,162			(1,070)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	7,789	32,216,545	4136.28		473,521		414,331		909,933			(59,190)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2024	13,067	2,784,564	213.1		61,483		53,798		29,159			(7,685)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	2,137	469,425	219.65	14,496			6,342		1,646			(3,624)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2024	2,667	639,285	239.73		15,023		13,145		12,878			(1,878)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2024	836	2,172,194	2599.12		47,788		41,815		38,533			(5,974)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	293	783,431	2676.655	24,913			10,899		5,719			(6,228)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	6,396	1,354,694	211.8		29,776		26,054		17,170			(3,722)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	6,023	1,275,941	211.86		28,096		24,584		16,035			(3,512)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	11,358	2,416,431	212.75		53,331		46,664		26,707			(6,666)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	2,997	654,257	218.29	20,145			8,813		2,948			(5,036)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	2,421	531,471	219.51	16,380			7,166		1,921			(4,095)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	1,845	442,307	239.73		10,350		9,056		8,923			(1,294)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	1,905	457,373	240.07		10,703		9,365		8,892			(1,338)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	529	132,157	249.7	4,493			1,966		743			(1,123)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	1,225	3,176,722	2593.5		69,570		60,874		59,721			(8,696)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	415	1,076,532	2596.65		23,684		20,723		19,608			(2,960)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	838	2,180,325	2600.7		47,967		41,971		38,111			(5,996)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	62	166,592	2675.437	5,281			2,310		1,239			(1,320)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	366	979,989	2677.011	31,066			13,591		7,141			(7,766)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	186	498,407	2677.94	15,800			6,912		3,589			(3,950)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	9,169	38,133,223	4158.77		711,927		622,936		1,191,288			(88,991)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2024	195	815,652	4191.98		53,996		47,247		34,295			(6,750)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	3,506	742,629	211.8		16,382		14,335		9,468			(2,048)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	192	498,907	2593.5		10,976		9,604		9,415			(1,372)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	98	409,616	4191.98		27,690		24,229		18,587			(3,461)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2024	2,963	626,900	211.56		13,817		12,090		8,297			(1,727)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2024	541	1,400,396	2587.99		30,809		26,958		27,969			(3,851)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	8,691	1,837,607	211.45		40,482		35,422		24,740			(5,060)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	2,293	502,253	219.03	15,495			6,779		2,032			(3,874)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	4,017	960,627	239.15		22,575		19,753		20,782			(2,822)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	1,200	3,097,518	2581.36		68,145		59,627		66,026			(8,518)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	788	2,111,257	2678.81	66,927			29,280		15,298			(16,732)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	9,755	2,044,592	209.59		44,838		39,233		35,341			(5,605)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	14,653	3,074,234	209.8		67,572		59,125		51,717			(8,446)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	11,574	2,441,883	210.98		53,795		47,070		35,125			(6,724)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	4,193	923,215	220.2	28,537			12,485		3,029			(7,134)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	1,272	302,368	237.8		7,075		6,191		7,518			(884)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	3,809	909,560	238.8		21,193		18,544		20,433			(2,649)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	769	1,972,559	2563.82		43,199		37,799		49,526			(5,400)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	649	1,665,023	2565.96		36,464		31,906		41,003			(4,558)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	373	960,515	2574.55		21,131		18,490		21,856			(2,641)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	70	188,569	2693.571	5,996			2,623		1,133			(1,499)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	137	369,939	2700.963	11,764			5,147		2,015			(2,941)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	247	667,500	2707.837	21,227			9,287		3,314			(5,307)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	521	2,144,561	4115.24		134,151		117,382		87,992			(16,769)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/26/2024	4,827	20,300,911	4205.45		387,744		339,276		668,400			(48,468)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2024	5,307	22,319,828	4205.45		365,535		319,843		674,316			(45,692)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	5,082	21,371,221	4205.45		377,906		330,667		660,617			(47,238)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	5,300	22,290,653	4205.45		380,992		333,368		651,718			(47,624)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2024	5,459	1,148,314	210.35		25,251		22,095		18,144			(3,156)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2024	694	1,785,708	2571.6		39,286		34,375		41,996			(4,911)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	9,925	2,090,224	210.6		45,860		43,949		32,007			(1,911)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	7,613	1,605,341	210.87		35,334		30,917		23,715			(4,417)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	11,803	2,494,180	211.31		54,847		52,562		34,725			(2,285)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	5,391	1,182,133	219.26	36,398			17,441		4,740			(9,099)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1,926	423,536	219.89	13,024			6,241		1,517			(3,256)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	2,765	658,641	238.2		15,412		13,486		15,861			(1,927)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	2,343	561,785	239.73		13,146		12,598		11,557			(548)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1,376	342,753	249.18	11,654			5,584		2,187			(2,913)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	951	2,446,840	2572.74		53,830		47,102		56,999			(6,729)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	631	1,628,946	2581.25		35,837		34,344		35,054			(1,493)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	587	1,517,784	2585.32		33,239		31,854		31,424			(1,385)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	159	426,325	2680.835	13,515			6,476		3,080			(3,379)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	173	723,866	4179.83		39,314		34,400		15,190			(4,914)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2024	266	1,141,031	4282.37		67,842		65,016		33,688			(2,827)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	2,144	451,573	210.6		9,944		9,529		6,948			(414)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	191	819,756	4282.37		53,038		50,828		28,588			(2,210)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2024	3,805	801,703	210.69		17,637		16,903		12,229			(735)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2024	1,789	429,802	240.23		10,057		9,638		8,444			(419)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2024	449	1,160,743	2583.81		25,536		24,472		24,511			(1,064)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024	10,167	2,140,772	210.57		47,097		45,135		33,225			(1,962)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024	1,071	2,765,569	2581.91		60,843		58,307		59,515			(2,535)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	14,768	3,100,146	209.92		68,141		65,302		52,411			(2,839)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/07/2024	5,640	1,186,676	210.41		26,024		24,939		18,835			(1,084)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2023	06/07/2024	12,846	2,707,270	210.75		59,479		57,000		41,101			(2,478)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	5,920	1,294,132	218.61	39,743			19,043		5,972			(9,936)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	3,307	792,735	239.68		18,550		17,777		16,550			(773)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/07/2024	2,558	616,148	240.83		14,356		13,758		11,381			(598)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	454	112,552	247.93	3,816			1,828		874			(954)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	801	2,062,440	2574.55		45,167		43,285		47,565			(1,882)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/07/2024	813	2,098,686	2581.13		45,961		44,046		45,542			(1,915)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2023	06/07/2024	1,089	2,814,534	2585.53		61,638		59,070		58,599			(2,568)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	71	191,056	2675.578	6,037			2,893		1,501			(1,509)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	118	505,283	4267.52		29,711		28,473		15,392			(1,238)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2024	156	670,084	4298.86		44,829		42,961		24,728			(1,868)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2024	2,057	432,777	210.41		9,525		9,129		6,900			(397)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	2,782	685,000	246.25	23,153			11,094		6,697			(5,788)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	798	2,109,250	2643.448	66,441			31,836		24,283			(16,610)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2024	217	933,910	4298.86		40,252		38,574		11,177			(1,677)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2024	2,660	559,678	210.41		12,335		11,821		8,937			(514)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2024	90	388,688	4298.86		25,420		24,361		13,607			(1,059)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	4,131	868,706	210.27		19,094		18,299		14,146			(796)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	1,872	451,448	241.2		10,564		10,124		8,071			(440)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	788	2,036,097	2584.55		44,591		42,733		43,013			(1,858)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	9,609	2,013,929	209.58		44,286		42,441		35,838			(1,845)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	1,592	384,446	241.48		8,996		8,621		6,676			(375)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	1,293	3,337,445	2581.06		73,424		70,364		72,911			(3,059)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	6,888	30,095,066	4369.01		512,313		490,967		774,285			(21,346)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	11,438	2,400,413	209.86		52,761		50,563		41,297			(2,198)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	10,039	2,112,647	210.44		46,267		44,339		33,758			(1,928)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	5,820	1,226,562	210.75		26,923		25,801		18,828			(1,122)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	3,745	797,413	212.93	24,194			11,593		9,109			(6,048)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	3,252	694,302	213.48	21,065			10,094		7,335			(5,266)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	1,700	412,636	242.73		9,614		9,214		6,238			(401)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	3,314	805,980	243.19		18,860		18,074		11,556			(786)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	419	102,360	244.3	3,429			1,643		1,287			(857)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	510	1,315,208	2580.73		28,803		27,603		28,849			(1,200)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	717	1,860,263	2593.45		40,740		39,042		36,192			(1,697)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	505	1,312,329	2600.88		28,740		27,543		23,754			(1,198)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	437	1,142,168	2610.844	35,636			17,075		18,719			(8,909)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	326	1,423,333	4372.59		86,296		82,700		38,770			(3,596)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2024	189	834,340	4409.59		55,734		53,412		25,819			(2,322)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2023	06/17/2024	2,844	598,388	210.44		13,153		12,605		9,604			(548)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2023	06/17/2024	153	673,018	4409.59		46,909		44,955		22,768			(1,955)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2023	06/18/2024	2,828	595,120	210.44		13,099		12,553		9,566			(546)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2024	3,196	671,784	210.18		14,759		14,144		11,194			(615)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2024	536	1,386,344	2588.33		30,361		29,096		28,506			(1,265)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2024	5,406	23,724,545	4388.71		392,222		375,880		580,435			(16,343)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/22/2023	06/21/2024	6,186	1,295,628	209.46		28,413		27,229		23,649			(1,184)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2023	06/21/2024	8,325	1,744,942	209.6		38,232		36,639		31,305			(1,593)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	19,600	4,121,110	210.26		90,500		86,729		68,075			(3,771)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	4,997	1,069,086	213.96	32,511			15,578		10,701			(8,128)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2022	06/21/2024	1,875	404,114	215.52	12,338			5,912		3,211			(3,084)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2023	06/21/2024	2,134	511,593	239.76		11,920		11,423		10,789			(497)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	3,612	871,720	241.34		20,398		19,548		15,563			(850)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/21/2024	1,210	297,463	245.79	10,025			4,803		3,166			(2,506)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2023	06/21/2024	732	1,891,840	2582.97		41,431		39,705		40,932			(1,726)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/22/2023	06/21/2024	997	2,577,394	2585.98		56,445		54,093		54,230			(2,352)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	1,152	2,983,734	2589.09		65,344		62,621		60,979			(2,723)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	782	2,040,793	2608.866	63,877			30,608		34,443			(15,969)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/21/2024	262	684,250	2615.319	21,485			10,295		10,823			(5,371)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2022	06/21/2024	352	921,760	2620.58	28,943			13,869		13,817			(7,236)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	213	929,315	4365.69		45,573		43,674		15,262			(1,899)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2023	06/23/2024	133	577,945	4348.33		28,782		27,582		10,258			(1,199)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2023	06/24/2024	5,628	1,179,720	209.6		25,942		24,861		21,248			(1,081)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/24/2024	2,660	574,406	215.98	17,548			8,408		4,288			(4,387)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2023	06/24/2024	153	395,359	2582.97		9,054		8,676		8,580			(377)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/24/2024	242	635,020	2627.888	19,940			9,554		8,865			(4,985)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2023	06/24/2024	159	691,941	4348.33		46,568		44,627		23,375			(1,940)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2023	06/25/2024	2,121	444,655	209.6		9,791		9,383		8,019			(408)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2024	2,393	502,181	209.88		11,028		10,568		8,760			(459)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2024	390	1,005,956	2580.41		22,030		21,113		22,391			(918)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2023	06/27/2024	15,630	3,274,005	209.47		71,897		68,901		60,146			(2,996)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2024	3,308	713,583	215.74	21,779			10,436		5,569			(5,445)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2023	06/27/2024	781	2,021,245	2586.63		44,265		42,421		42,534			(1,844)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2024	148	387,813	2625.702	12,177			5,835		5,565			(3,044)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2023	06/28/2024	9,130	1,904,630	208.62		41,711		39,973		38,793			(1,738)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2023	06/28/2024	5,524	1,155,603	209.19		25,285		24,231		21,990			(1,054)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	13,265	2,780,181	209.58		61,025		58,482		50,457			(2,543)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	2,024	437,011	215.9	13,333			6,389		3,337			(3,333)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	2,242	538,445	240.19		12,546		12,023		10,964			(523)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	2,410	579,873	240.65		13,569		13,004		11,256			(565)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	3,433	845,922	246.39	28,508			13,660		8,494			(7,127)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	2,027	5,238,668	2583.92		114,727		109,947		113,143			(4,780)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	1,213	3,141,602	2590.65		68,801		65,934		63,749			(2,867)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	316	822,357	2598.45		18,010		17,259		15,500			(750)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2024	231	604,732	2622.604	18,989			9,099		8,972			(4,747)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	1,390	3,651,928	2627.714	114,671			54,946		51,398			(28,668)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	6,225	27,245,833	4376.86		551,184		528,218		712,903			(22,966)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	4,837	1,011,841	209.19		22,220		21,294		19,324			(926)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2024	2,643	574,530	217.37	17,684			9,210		3,522			(4,421)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2024	206	545,933	2645.128	17,306			9,014		6,419			(4,327)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	93	412,520	4450.38		26,484		25,380		10,507			(1,103)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	197	877,097	4450.38		47,357		45,383		15,574			(1,973)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/05/2024	6,430	1,389,247	216.07	42,483			22,127		10,529			(10,621)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	2,069	449,075	217.02	13,796			7,185		2,942			(3,449)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	424	1,123,097	2646.66	35,490			18,484		13,093			(8,872)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2024	5,572	1,201,495	215.62	36,706			19,118		9,814			(9,176)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	1,936	418,176	215.99	12,796			6,665		3,257			(3,199)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	320	843,645	2633.322	26,575			13,841		11,457			(6,644)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	2,031	437,333	215.34	13,312			6,934		3,758			(3,328)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024	3,129	675,705	215.94	20,710			10,787		5,316			(5,178)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	410	101,709	248.05	3,438			1,791		856			(859)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	245	642,981	2629.535	20,125			10,482		9,095			(5,031)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	439	1,155,799	2634.968	36,292			18,902		15,460			(9,073)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	2,740	590,943	215.69	18,059			9,406		4,860			(4,515)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	238	627,583	2635.231	19,706			10,264		8,418			(4,927)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	855	183,769	214.91	5,623			2,929		1,707			(1,406)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	2,831	609,589	215.34	18,623			9,699		5,325			(4,656)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2022	07/19/2024	1,941	419,177	215.94	12,793			6,663		3,355			(3,198)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	1,205	297,262	246.7	10,018			5,218		3,014			(2,504)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	268	704,845	2630.29	22,132			11,527		10,014			(5,533)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	218	573,253	2631.595	18,000			9,375		8,038			(4,500)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/22/2022	07/22/2024	2,429	526,799	216.92	16,167			8,421		3,672			(4,042)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/22/2022	07/22/2024	365	967,600	2653.52	30,576			15,925		10,854			(7,644)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/25/2022	07/25/2024	1,854	401,933	216.85	12,323			6,418		2,854			(3,081)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2024	2,562	556,141	217.09	17,051			8,881		3,819			(4,263)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	2,250	489,695	217.64	14,990			7,807		3,093			(3,747)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2022	07/26/2024	2,610	571,426	218.94	17,531			9,131		2,947			(4,383)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	1,223	304,950	249.37	10,307			5,368		2,246			(2,577)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2024	768	2,035,022	2650.471	64,103			33,387		23,772			(16,026)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	117	310,303	2662.657	9,775			5,091		3,181			(2,444)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	59	236,415	4023.61	5,012			2,610		6,767			(1,253)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/29/2024	2,197	481,892	219.33	14,794			7,705		2,357			(3,699)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/29/2024	349	933,843	2677.532	29,509			15,369		8,178			(7,377)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/01/2022	08/01/2024	572	1,532,378	2678.842	48,423			27,238		13,322			(12,106)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/02/2022	08/02/2024	4,238	925,893	218.46	28,388			15,968		5,258			(7,097)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2022	08/02/2024	2,730	596,464	218.47	18,210			10,243		3,382			(4,553)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2022	08/02/2024	2,739	600,097	219.11	18,345			10,319		3,079			(4,586)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2022	08/02/2024	949	237,354	250.03	7,999			4,499		1,635			(2,000)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2022	08/02/2024	524	1,398,304	2666.73	43,907			24,698		13,927			(10,977)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2022	08/02/2024	174	466,142	2672.512	14,637			8,233		4,358			(3,659)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2022	08/05/2024	383	1,018,417	2658.723	31,978			17,988		11,125			(7,995)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/05/2022	08/07/2024	2,977	649,074	218.01	19,823			11,150		4,006			(4,956)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/08/2022	08/08/2024	549	1,462,123	2663.726	45,911			25,825		15,238			(11,478)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2024	3,238	707,481	218.5	21,557			12,126		4,075			(5,389)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/09/2024	4,847	1,061,326	218.97	32,402			18,226		5,685			(8,101)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/09/2024	940	234,269	249.22	7,895			4,441		1,825			(1,974)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/11/2022	08/09/2024	439	1,166,849	2659.525	36,522			20,544		12,742			(9,131)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2024	242	643,056	2660.044	20,192			11,358		6,984			(5,048)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/09/2024	151	403,875	2667.141	12,682			7,133		4,067			(3,170)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/12/2024	4,998	1,094,790	219.03	33,347			18,758		5,861			(8,337)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/12/2024	153	407,892	2666.373	12,767			7,181		4,168			(3,192)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/13/2024	2,913	638,029	219.03	19,447			10,939		3,426			(4,862)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2022	08/15/2024	2,289	502,352	219.44	15,312			8,613		2,546			(3,828)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2022	08/15/2024	1,719	428,546	249.23	14,442			8,124		3,385			(3,611)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/18/2022	08/16/2024	3,009	658,010	218.71	20,004			11,252		3,744			(5,001)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2024	2,815	617,338	219.29	18,804			10,577		3,212			(4,701)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/16/2024	626	155,499	248.25	5,225			2,939		1,390			(1,306)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	788	2,095,973	2661.539	65,604			36,902		22,729			(16,401)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	522	1,394,051	2669.494	43,634			24,544		13,895			(10,908)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	2,372	517,047	217.99	15,729			8,847		3,306			(3,932)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	702	1,863,545	2652.776	58,329			32,810		22,259			(14,582)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	2,690	586,444	217.99	17,857			10,045		3,770			(4,464)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2024	396	1,046,728	2643.582	32,763			18,429		13,792			(8,191)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	2,330	504,736	216.67	15,309			8,611		3,950			(3,827)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2024	6,542	1,418,831	216.88	43,161			24,278		10,777			(10,790)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	965	237,414	246.12	7,953			4,474		2,771			(1,988)				
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			18,172		22,390			(8,076)				
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			49,562		39,365			(22,028)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	6,167	1,333,954	216.32	40,459			22,758		11,045			(10,115)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	253	668,665	2638.741	20,862			11,735		9,304			(5,216)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	2,968	642,051	216.32	19,480			10,957		5,328			(4,870)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2024	664	1,748,219	2630.947	54,544			30,681		26,353			(13,636)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	3,955	848,019	214.39	25,610			15,473		9,205			(6,403)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	4,302	923,493	214.67	27,936			16,878		9,659			(6,984)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	1,830	393,354	214.95	11,907			6,698		3,963			(2,977)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	2,953	635,829	215.35	19,266			10,837		6,070			(4,816)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	885	217,244	245.4	7,256			4,081		2,785			(1,814)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	278	726,226	2613.972	22,586			13,645		12,849			(5,646)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	252	658,487	2616.84	20,479			12,373		11,348			(5,120)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	564	1,478,847	2621.283	45,992			25,871		24,457			(11,498)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	520	1,365,203	2626.235	42,458			23,883		21,553			(10,614)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024	1,684	361,557	214.67	10,970			6,627		3,817			(2,742)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	4,546	976,394	214.78	29,507			17,827		10,197			(7,377)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	2,136	459,101	214.98	13,883			8,388		4,669			(3,471)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	3,265	796,463	243.91	26,602			16,072		12,136			(6,650)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	1,157	282,725	244.38	9,443			5,705		4,098			(2,361)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	182	475,337	2616.018	14,783			8,931		8,329			(3,696)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	451	1,181,022	2616.33	36,730			22,191		20,635			(9,182)				
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			21,254		46,309			(8,795)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	4,745	1,019,423	214.84	30,838			18,631		10,621			(7,709)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	259	677,762	2618.539	21,078			12,735		11,651			(5,270)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024	12,140	2,608,240	214.84	78,899			47,668		27,276			(19,725)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	2,459	522,440	212.42	15,652			9,457		7,446			(3,913)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	2,022	431,370	213.36	12,963			7,832		5,474			(3,241)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	3,719	793,804	213.43	23,901			14,440		9,985			(5,975)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	519	1,347,372	2595.975	41,499			25,072		28,421			(10,375)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	646	1,680,261	2602.968	52,088			31,470		33,358			(13,022)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	688	1,791,311	2604.56	55,352			33,442		35,070			(13,838)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	4,490	954,598	212.62	28,628			17,296		13,336			(7,157)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	161	417,951	2597.001	12,915			7,803		8,766			(3,229)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024	3,133	666,066	212.62	20,002			12,085		9,332			(5,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	379	674,302	1780.81	20,566			12,425		22,413			(5,142)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	252	652,490	2594.225	20,097			12,142		14,056			(5,024)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	5,239	1,102,908	210.5	32,900			19,877		19,884			(8,225)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	3,937	833,115	211.6	24,960			15,080		13,225			(6,240)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	2,239	473,852	211.63	14,178			8,566		7,496			(3,544)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	2,362	569,848	241.26	18,862			11,396		11,554			(4,715)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	405	1,045,761	2583.475	32,209			19,460		24,673			(8,052)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	645	1,668,550	2584.915	51,391			31,049		38,901			(12,848)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	2,866	601,529	209.88	17,944			10,841		11,666			(4,486)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	2,608	625,712	239.88	20,648			12,475		14,494			(5,162)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	1,915	4,899,906	2559.331	150,427			90,883		140,529			(37,607)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/24/2024	2,138	448,622	209.88	13,391			8,091		8,710			(3,348)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2024	802	2,039,334	2543.256	62,608			37,825		66,161			(15,652)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024	2,758	575,741	208.78	17,180			10,380		12,636			(4,295)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	1,995	418,000	209.57	12,494			7,548		8,423			(3,124)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	1,362	326,014	239.38	10,758			6,500		7,935			(2,690)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2024	551	1,397,524	2537.669	42,904			25,921		47,258			(10,726)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	78	199,723	2561.321	6,131			3,704		5,656			(1,533)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	4,222	879,474	208.31	26,305			15,893		20,339			(6,576)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	140	355,225	2540.87	10,941			6,610		11,754			(2,735)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2024	223	570,176	2557.818	17,561			11,342		16,655			(4,390)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	4,996	1,043,395	208.86	31,124			20,101		22,851			(7,781)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	2,481	519,922	209.56	15,535			10,033		10,562			(3,884)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	2,103	442,426	210.34	13,242			8,552		8,248			(3,310)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	1,819	434,813	239.07	14,349			9,267		10,952			(3,587)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	283	723,915	2557.103	22,224			14,353		21,275			(5,556)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	1,100	2,819,186	2563.361	86,549			55,896		78,974			(21,637)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	319	820,069	2569.448	25,258			16,313		21,910			(6,315)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	2,135	444,576	208.21	13,248			8,556		10,451			(3,312)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	267	680,477	2548.4	20,891			13,492		21,386			(5,223)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024	2,993	623,199	208.21	18,578			11,998		14,662			(4,644)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2024	437	1,110,953	2543.441	33,995			21,955		36,272			(8,499)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/11/2024	6,609	1,370,009	207.31	40,580			26,208		35,410			(10,145)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	4,573	950,710	207.88	28,312			18,285		23,195			(7,078)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	3,159	657,105	207.98	19,588			12,651		15,869			(4,897)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	5,955	1,239,167	208.08	36,741			23,729		29,620			(9,185)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	1,070	254,787	238.06	8,382			5,414		7,051			(2,096)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	146	371,853	2543.626	11,416			7,373		12,131			(2,854)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	828	2,106,996	2544.096	64,474			41,640		68,502			(16,119)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	301	766,967	2547.935	23,392			15,108		24,243			(5,848)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024	3,251	674,010	207.31	20,005			12,920		17,472			(5,001)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2024	279	709,029	2545.773	21,696			14,012		22,847			(5,424)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	4,659	962,795	206.66	28,489			18,399		26,666			(7,122)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	3,240	674,394	208.14	20,036			12,940		16,112			(5,009)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	2,416	570,886	236.25	18,725			12,093		18,462			(4,681)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	478	1,211,503	2534.564	36,830			23,786		42,330			(9,207)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	255	648,167	2541.712	19,769			12,768		21,521			(4,942)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	211	537,665	2550.373	16,453			10,626		16,760			(4,113)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	2,369	491,308	207.36	14,562			9,405		12,728			(3,641)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	1,876	442,250	235.68	14,506			9,368		14,997			(3,626)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	451	1,146,710	2545.113	34,975			22,588		37,209			(8,744)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024	1,828	379,080	207.36	11,251			7,266		9,834			(2,813)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024	480	1,223,136	2549.046	37,306			24,093		38,633			(9,326)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	3,969	828,291	208.67	24,600			15,888		18,847			(6,150)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	3,563	745,010	209.07	22,142			14,300		16,261			(5,535)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	928	2,373,923	2558.242	72,642			46,915		70,101			(18,161)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	617	1,580,995	2561.239	48,378			31,244		45,649			(12,095)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	350	898,776	2564.74	27,503			17,762		25,274			(6,876)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/28/2022	10/28/2024	3,059	639,373	209.03	19,009			12,276		14,051			(4,752)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/28/2022	10/28/2024	836	2,146,273	2568.383	65,676			42,416		58,823			(16,419)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/28/2022	10/30/2024	2,369	495,150	209.03	14,741			9,520		10,900			(3,685)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/31/2022	10/31/2024	272	697,608	2562.452	21,277			13,741		20,038			(5,319)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2022	11/01/2024	2,282	474,377	207.87	13,999			9,624		11,774			(3,500)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2022	11/01/2024	3,278	683,297	208.46	20,246			13,919		15,979			(5,062)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2022	11/01/2024	2,443	509,962	208.72	15,141			10,409		11,612			(3,785)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2022	11/01/2024	1,408	333,422	236.78	10,903			7,496		10,427			(2,726)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/03/2022	11/01/2024	197	502,274	2548.262	15,269			10,498		16,026			(3,817)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2022	11/01/2024	702	1,794,411	2555.989	54,730			37,627		54,113			(13,682)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2022	11/01/2024	874	2,239,827	2561.69	68,315			46,966		64,745			(17,079)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2022	11/04/2024	3,631	756,933	208.44	22,352			15,367		17,780			(5,588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/04/2022	11/05/2024	3,464	721,992	208.44	21,335			14,668		16,972			(5,334)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2022	11/07/2024	1,824	379,628	208.18	11,218			7,712		9,176			(2,805)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/07/2022	11/07/2024	555	1,416,688	2550.51	43,067			29,609		44,622			(10,767)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2024	3,503	731,652	208.84	21,642			14,879		16,552			(5,411)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/10/2022	11/08/2024	4,140	874,617	211.26	26,020			17,889		15,296			(6,505)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2024	716	169,470	236.71	5,542			3,810		5,355			(1,385)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2024	291	742,657	2553.648	22,577			15,522		22,878			(5,644)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/08/2022	11/08/2024	395	1,011,568	2558.616	30,752			21,142		30,047			(7,688)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/10/2022	11/08/2024	475	1,228,722	2587.395	37,599			25,849		29,292			(9,400)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2022	11/11/2024	3,475	733,159	211	21,826			15,005		13,235			(5,457)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2022	11/11/2024	455	1,176,693	2585.782	36,007			24,755		28,480			(9,002)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/11/2022	11/12/2024	4,322	911,907	211	27,166			18,676		16,479			(6,791)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/14/2022	11/14/2024	3,205	675,607	210.83	20,086			13,809		12,463			(5,021)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2022	11/15/2024	5,951	1,256,172	211.1	37,296			25,641		22,526			(9,324)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2022	11/15/2024	2,571	542,937	211.16	16,169			11,116		9,672			(4,042)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/16/2022	11/15/2024	1,364	327,674	240.26	10,780			7,412		7,718			(2,695)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2022	11/15/2024	170	441,000	2587.403	13,451			9,247		10,572			(3,363)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2022	11/15/2024	660	1,708,066	2588.028	52,267			35,933		40,748			(13,067)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/16/2022	11/15/2024	262	679,488	2592.554	20,792			14,295		15,640			(5,198)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2022	11/18/2024	7,876	1,883,952	239.19	61,794			42,483		48,826			(15,448)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2022	11/18/2024	895	2,315,814	2586.07	70,864			48,719		56,236			(17,716)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2022	11/19/2024	7,885	1,664,354	211.08	49,481			34,018		30,036			(12,370)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2022	11/21/2024	147	379,228	2585.691	11,604			7,978		9,258			(2,901)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2022	11/22/2024	3,132	662,091	211.42	19,664			13,519		11,551			(4,916)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	5,708	1,208,673	211.75	35,898			24,680		20,337			(8,974)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	1,443	346,678	240.25	11,371			7,818		8,226			(2,843)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	739	1,914,308	2591.748	58,386			40,141		44,605			(14,597)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	244	633,708	2595.28	19,391			13,332		14,359			(4,848)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	3,672	778,397	211.96	23,118			15,894		12,840			(5,780)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2022	11/27/2024	376	973,888	2591.4	29,704			20,421		22,848			(7,426)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	2,883	609,644	211.45	18,119			12,457		10,681			(4,530)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1,626	344,952	212.17	10,231			7,034		5,584			(2,558)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	5,265	1,123,211	213.35	33,449			24,390		15,920			(8,362)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	1,925	461,361	239.68	15,133			10,404		11,573			(3,783)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	2,829	680,950	240.7	22,335			15,355		15,632			(5,584)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	330	854,382	2588.359	26,144			17,974		20,559			(6,536)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1,060	2,755,883	2600.628	84,054			57,787		60,205			(21,014)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	628	1,639,023	2609.949	50,154			36,571		33,210			(12,539)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	7,484	1,596,957	213.38	47,557			34,677		22,643			(11,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	551	999,236	1813.74	29,677			21,640		24,470			(7,419)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024	469	849,896	1813.74	25,327			18,468		20,832			(6,332)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	1,863	397,476	213.38	11,853			8,643		5,650			(2,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	910	1,651,400	1813.74	49,212			35,884		40,516			(12,303)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	332	600,146	1806.17	17,884			13,041		16,048			(4,471)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	298	774,532	2599.251	23,701			17,282		17,196			(5,925)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	2,283	486,420	213.04	14,476			10,555		7,204			(3,619)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	2,518	537,251	213.35	16,010			11,674		7,682			(4,003)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2024	1,530	3,977,763	2599.061	121,720			88,754		88,524			(30,430)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	163	424,774	2599.958	12,998			9,478		9,386			(3,250)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	839	2,185,772	2604.685	67,103			48,929		46,515			(16,776)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	2,061	438,569	212.75	13,065			9,527		6,734			(3,266)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	2,214	533,885	241.09	17,565			12,808		11,954			(4,391)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	929	1,673,898	1801.6	49,715			36,250		47,220			(12,429)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	919	2,384,949	2594.039	73,218			53,388		55,348			(18,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024	499	899,293	1801.6	26,709			19,475		25,389			(6,677)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	2,455	522,202	212.75	15,577			11,358		8,037			(3,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	916	1,649,561	1801.6	49,157			35,844		46,608			(12,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	1,517	2,741,676	1806.92	81,702			59,574		73,142			(20,425)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	475	1,232,432	2595.731	37,836			27,589		28,296			(9,459)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	4,486	955,576	213	28,495			20,778		14,337			(7,124)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	2,647	564,984	213.44	16,887			12,314		8,067			(4,222)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	3,984	850,963	213.59	25,435			18,547		11,946			(6,359)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	1,249	302,308	242.02	9,976			7,274		6,255			(2,494)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	168	436,596	2599.224	13,404			9,773		9,762			(3,351)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	173	451,298	2603.759	13,900			10,135		9,736			(3,475)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	1,651	4,301,320	2605.932	132,481			96,600		91,200			(33,120)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	1,709	363,811	212.82	10,863			7,921		5,589			(2,716)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	476	1,234,338	2593.37	37,894			27,631		28,957			(9,474)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024	2,719	578,734	212.82	17,293			12,609		8,901			(4,323)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	8,997	1,907,212	211.99	56,854			41,456		32,227			(14,213)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	1,861	394,712	212.1	11,770			8,583		6,591			(2,943)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	4,570	970,625	212.4	28,963			21,119		15,687			(7,241)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	1,523	366,919	240.97	12,108			8,829		8,388			(3,027)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	1,080	2,783,797	2578.415	85,463			62,316		73,366			(21,366)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	797	2,054,492	2578.855	63,073			45,991		53,968			(15,768)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	166	427,872	2584.894	13,136			9,578		10,742			(3,284)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	1,554	373,348	240.24	12,320			8,984		9,112			(3,080)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	251	645,838	2577.669	19,827			14,457		17,150			(4,957)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	2,066	436,254	211.19	12,987			9,470		8,083			(3,247)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2024	1,992	421,471	211.6	12,556			9,155		7,479			(3,139)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/29/2022	12/27/2024	2,534	536,225	211.65	15,942			11,624		9,465			(3,985)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/28/2022	12/27/2024	1,507	3,862,941	2562.808	118,206			86,192		114,570			(29,551)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/29/2022	12/27/2024	883	2,270,937	2572.202	69,491			50,670		62,940			(17,373)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/30/2022	12/30/2024	398	1,021,551	2569.16	31,259			22,793		28,999			(7,815)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/30/2022	12/31/2024	3,007	635,670	211.37	18,918			13,794		11,603			(4,729)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2023	01/03/2025	2,085	441,888	211.9		13,124		10,116		7,650			(3,008)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/04/2023	01/03/2025	13,691	2,909,502	212.51		86,645		66,789		47,182			(19,856)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/04/2023	01/03/2025	622	150,000	241.05		4,935		3,804		3,449			(1,131)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/04/2023	01/03/2025	4,807	8,641,909	1797.66		257,702		198,645		259,170			(59,057)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/03/2023	01/03/2025	484	1,243,909	2571.41		38,064		29,341		34,826			(8,723)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2023	01/03/2025	537	1,386,188	2579.656		42,417		32,697		36,542			(9,721)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/04/2023	01/03/2025	1,414	3,654,019	2583.862		111,813		86,189		93,370			(25,624)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/06/2023	01/06/2025	3,281	700,892	213.6		20,894		16,105		10,122			(4,788)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/06/2023	01/07/2025	4,392	938,193	213.6		27,986		21,573		13,566			(6,414)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/09/2023	01/09/2025	1,181	3,074,242	2603.377		94,379		72,751		68,060			(21,629)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	4,101	877,147	213.87		26,183		20,183		12,353			(6,000)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	3,842	824,372	214.57		24,640		18,994		10,732			(5,647)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2025	2,430	588,579	242.2		19,423		14,972		12,324			(4,451)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	450	109,369	242.96		3,609		2,782		2,141			(827)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	1,610	392,805	244.03		12,963		9,992		6,975			(2,971)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2025	2,323	6,042,038	2600.59		185,491		142,982		136,777			(42,508)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	598	1,560,418	2608.107		47,905		36,927		33,329			(10,978)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	704	1,843,774	2617.67		56,788		43,774		36,524			(13,014)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	3,101	664,942	214.45		19,895		15,336		8,809			(4,559)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	277	723,770	2614.491		22,292		17,184		14,744			(5,109)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/15/2025	2,948	632,156	214.45		18,933		14,594		8,396			(4,339)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2023	01/17/2025	5,416	1,160,526	214.29		34,665		26,721		15,733			(7,944)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2023	01/17/2025	4,824	1,035,087	214.56		30,970		23,873		13,614			(7,097)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2025	1,792	384,833	214.72		11,522		8,881		4,971			(2,640)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2025	1,700	415,525	244.38		13,754		10,602		7,202			(3,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2025	1,884	3,387,320	1798.19		101,620		78,332		102,070			(23,288)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/17/2023	01/17/2025	185	483,052	2611.869		14,878		11,468		10,081			(3,410)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	749	1,955,442	2612.386		60,228		46,425		40,643			(13,802)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	391	1,023,329	2614.018		31,416		24,217		21,000			(7,200)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,724	4,516,312	2619.135		139,102		107,225		89,013			(31,878)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	2,140	458,683	214.29		13,742		10,593		6,257			(3,149)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	5,098	1,091,102	214.01		32,646		25,164		15,372			(7,481)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	219	572,750	2615.129		17,641		13,598		11,714			(4,043)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	3,774	808,522	214.24		24,151		18,616		11,118			(5,535)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	1,912	409,971	214.41		12,258		9,449		5,532			(2,809)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	2,402	515,508	214.6		15,414		11,881		6,811			(3,532)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	1,086	265,327	244.3		8,756		6,749		4,670			(2,007)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	464	1,215,289	2617.005		37,431		28,853		24,516			(8,578)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	551	1,442,454	2618.244		44,428		34,246		28,817			(10,181)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	2,601	556,654	213.98		16,633		12,821		7,906			(3,812)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	190	496,741	2617.691		15,250		11,755		9,994			(3,495)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	1,891	404,724	213.98		12,101		9,328		5,755			(2,773)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	2,058	440,431	213.98		13,178		10,158		6,270			(3,020)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025	495	1,291,089	2610.579		39,636		30,553		27,523			(9,083)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	4,963	1,065,558	214.7		31,882		25,904		14,045			(5,978)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	2,887	620,266	214.86		18,521		15,048		8,031			(3,473)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	1,495	3,920,499	2622.529		120,359		92,777		76,217			(27,582)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	492	1,298,348	2637.86		39,859		32,386		22,326			(7,474)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	149	393,032	2642.88		12,105		9,836		6,487			(2,270)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	2,657	565,637	212.9		16,884		13,718		9,098			(3,166)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	3,005	730,617	243.17		24,110		19,590		14,389			(4,521)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	1,082	2,844,811	2628.84		87,336		70,960		52,761			(16,375)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	2,633	560,521	212.9		16,754		13,613		9,035			(3,141)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025	461	1,203,888	2614.28		36,839		29,932		25,093			(6,907)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	1,908	403,495	211.51		11,984		9,737		7,528			(2,247)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	3,220	682,949	212.1		20,318		16,508		11,993			(3,810)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	4,689	994,751	212.15		29,554		24,013		17,378			(5,541)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	519	125,850	242.42		4,128		3,354		2,657			(774)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	1,134	2,951,728	2603.28		90,323		73,387		66,954			(16,936)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	1,938	5,061,035	2611.53		154,868		125,830		107,829			(29,038)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	857	2,240,160	2614.66		68,549		55,696		46,595			(12,853)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	2,235	472,399	211.41		14,026		11,396		8,928			(2,630)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	733	1,907,055	2600.79		58,356		47,414		44,173			(10,942)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2023	02/11/2025	2,443	516,462	211.41		15,344		12,467		9,769			(2,877)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2023	02/13/2025	305	795,549	2606.13		24,264		19,715		17,746			(4,550)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/16/2023	02/14/2025	4,276	899,233	210.31		26,599		21,612		19,026			(4,987)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/15/2023	02/14/2025	1,936	407,527	210.47		12,055		9,794		8,488			(2,260)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	1,794	377,854	210.6		11,169		9,075		7,770			(2,094)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2025	1,850	390,235	210.93		11,563		9,395		7,766			(2,168)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/15/2023	02/14/2025	1,097	264,588	241.09		8,652		7,030		6,291			(1,622)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2025	2,097	506,581	241.62		16,616		13,500		11,523			(3,115)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	503	1,305,541	2595.8		39,688		32,247		31,473			(7,442)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/15/2023	02/14/2025	1,246	3,240,188	2600.79		98,502		80,033		75,283			(18,469)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2025	1,481	3,852,454	2601.38		117,500		95,469		89,113			(22,031)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2023	02/18/2025	3,484	733,755	210.6		21,734		17,659		15,139			(4,075)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/23/2023	02/21/2025	3,874	811,522	209.48		23,956		19,464		18,703			(4,492)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	5,289	1,108,175	209.52		32,758		26,616		25,443			(6,142)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	1,352	322,870	238.84		10,558		8,578		9,251			(1,980)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/21/2023	02/21/2025	472	1,215,336	2576.9		36,946		30,019		33,724			(6,927)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	294	757,935	2578.95		23,041		18,721		20,730			(4,320)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/23/2023	02/21/2025	235	607,786	2581.95		18,477		15,012		16,274			(3,464)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/24/2023	02/24/2025	3,420	714,165	208.82		21,068		17,118		17,552			(3,950)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/24/2023	02/24/2025	237	609,012	2574		18,514		15,043		17,277			(3,471)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/27/2023	02/27/2025	308	792,510	2575.39		24,013		19,511		22,304			(4,502)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/02/2023	02/28/2025	4,378	911,115	208.1		26,778		22,873		23,992			(3,905)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/01/2023	02/28/2025	1,234	257,258	208.46		7,569		6,465		6,555			(1,104)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/28/2023	02/28/2025	2,059	430,598	209.08		12,694		10,314		10,358			(2,380)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/01/2023	02/28/2025	722	171,969	238.16		5,589		4,774		5,217			(815)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/02/2023	02/28/2025	365	937,180	2568.25		28,303		24,175		27,727			(4,127)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/01/2023	02/28/2025	1,038	2,667,076	2570.6		80,812		69,027		77,640			(11,785)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/28/2023	02/28/2025	203	523,901	2575.3		15,874		12,898		14,762			(2,976)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/03/2025	2,489	520,254	208.98		15,311		13,078		12,658			(2,233)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/03/2025	622	1,603,861	2578.36		48,597		41,510		44,316			(7,087)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2025	3,961	827,800	208.98		24,379		20,823		20,154			(3,555)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/06/2023	03/06/2025	775	1,990,529	2570.09		60,313		51,517		58,345			(8,796)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/07/2025	2,391	497,333	208.02		14,607		12,477		13,248			(2,130)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2025	5,550	1,155,025	208.1		33,946		28,996		30,546			(4,950)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/09/2023	03/07/2025	4,246	885,064	208.44		25,994		22,203		22,693			(3,791)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/09/2023	03/07/2025	1,545	367,225	237.68		11,935		10,194		11,604			(1,740)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	2,830	673,693	238.04		21,895		18,702		20,719			(3,193)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	429	1,097,625	2561.12		33,148		28,314		34,212			(4,834)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	1,506	3,859,680	2562.19		116,562		99,564		119,440			(16,999)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	545	1,397,132	2563.38		42,193		36,040		42,890			(6,153)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	2,206	463,580	210.12		13,745		11,741		10,180			(2,005)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	215	552,182	2571.17		16,842		14,385		16,101			(2,456)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	2,163	454,461	210.12		13,493		11,525		9,995			(1,968)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	2,350	498,645	212.19		14,979		12,795		8,962			(2,184)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	1,891	450,431	238.26		14,954		12,773		13,675			(2,181)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	241	623,163	2584.53		19,256		16,448		16,590			(2,808)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	3,358	710,838	211.66		21,190		18,100		13,481			(3,090)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	4,948	1,049,615	212.14		31,530		26,932		18,976			(4,598)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	4,447	946,128	212.74		28,545		24,382		16,098			(4,163)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	618	1,594,924	2581.63		48,964		41,824		43,360			(7,141)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	243	626,592	2582.98		19,362		16,538		16,875			(2,824)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	783	2,025,976	2587.54		62,805		53,646		52,837			(9,159)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	2,893	617,467	213.45		18,573		15,865		9,797			(2,709)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025	5,168	1,103,072	213.45		33,202		28,360		17,519			(4,842)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025	3,297	703,830	213.45		21,199		18,108		11,190			(3,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	1,255	2,228,424	1776.33		64,847		55,390		86,347			(9,457)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	221	572,514	2592.33		17,748		15,160		14,488			(2,588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	5,467	1,160,483	212.27		34,745		29,678		20,842			(5,067)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	5,640	1,199,469	212.69		35,840		30,613		20,651			(5,227)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	3,123	666,835	213.52		20,025		17,105		10,547			(2,920)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	2,213	531,375	240.17		17,535		14,978		13,994			(2,557)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	1,768	4,573,709	2587.11		140,870		120,327		120,174			(20,544)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	651	1,685,041	2589.91		51,731		44,187		43,410			(7,544)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	765	1,987,767	2598.65		61,422		52,465		48,115			(8,957)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	3,919	837,931	213.84		25,314		21,622		12,861			(3,692)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	556	1,447,429	2603.87		45,015		38,450		33,812			(6,565)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	4,737	1,012,866	213.84		30,609		26,145		15,562			(4,464)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025	2,032	434,463	213.84		13,138		11,222		6,682			(1,916)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	1,740	370,609	212.95		11,133		9,510		6,251			(1,624)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	268	696,351	2594.39		21,517		18,379		17,447			(3,138)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	4,860	1,034,899	212.96		30,995		26,475		17,453			(4,520)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	5,951	1,268,488	213.16		37,928		32,397		20,963			(5,531)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,669	640,178	239.88		21,190		18,100		17,335			(3,090)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,649	4,727,227	1784.72		142,290		121,539		170,173			(20,751)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	577	1,495,599	2591.44		46,214		39,474		38,287			(6,740)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,736	7,100,124	2595.02		218,684		186,792		177,215			(31,891)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	188	488,025	2597.53		15,031		12,839		11,966			(2,192)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	294	767,156	2606.34		23,628		20,183		17,691			(3,446)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	3,623	773,298	213.45		23,160		19,783		12,456			(3,378)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2025	303	794,126	2617.2		24,538		21,982		16,954			(2,556)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	7,157	1,537,628	214.85		46,267		41,448		21,487			(4,820)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	2,570	553,334	215.32		16,689		14,950		7,357			(1,738)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	1,556	377,462	242.53		12,569		11,260		8,309			(1,309)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	1,516	2,713,325	1790.31		82,485		73,893		93,022			(8,592)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	730	1,913,565	2622.24		59,321		53,141		39,385			(6,179)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	933	2,452,885	2627.99		76,039		68,119		48,355			(7,921)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	423	1,111,700	2628.13		34,463		30,873		21,892			(3,590)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	4,235	911,584	215.27		27,512		24,646		12,240			(2,866)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	2,611	561,981	215.27		16,972		15,204		7,555			(1,768)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	4,143	887,683	214.28		26,639		23,864		13,251			(2,775)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	734	1,921,407	2617.65		59,371		53,187		41,106			(6,185)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	10,801	2,318,117	214.63		69,520		62,279		33,404			(7,242)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	8,238	1,769,408	214.79		53,118		47,585		25,075			(5,533)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	1,485	359,003	241.75		11,919		10,677		8,471			(1,242)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	1,752	4,585,459	2616.69		141,691		126,931		98,870			(14,759)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	200	524,167	2619.3		16,197		14,510		11,087			(1,687)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	569	1,491,369	2623.1		46,083		41,283		30,671			(4,800)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	1,698	362,998	213.8		10,875		9,743		5,716			(1,133)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	550	985,928	1793.22		29,578		26,497		33,073			(3,081)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	298	780,136	2615.46		24,028		21,525		17,011			(2,503)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2025	2,779	594,058	213.8		17,810		15,955		9,363			(1,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2025	1,213	2,175,703	1793.22		65,271		58,472		73,029			(6,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2025	1,159	2,078,966	1793.22		62,369		55,872		69,824			(6,497)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	7,440	1,587,098	213.33		47,343		42,412		26,283			(4,932)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2025	2,148	458,492	213.47		13,709		12,281		7,487			(1,428)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/18/2023	04/17/2025	3,987	851,857	213.64		25,471		22,817		13,673			(2,653)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/20/2023	04/17/2025	3,107	664,383	213.83		19,845		17,778		10,460			(2,067)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	2,249	541,265	240.64		17,862		16,001		14,014			(1,861)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/18/2023	04/17/2025	1,871	451,199	241.18		14,890		13,339		11,196			(1,551)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	1,840	3,308,454	1798.54		99,241		88,904		105,636			(10,338)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	703	1,832,289	2608.1		56,251		50,392		42,231			(5,860)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2025	333	868,147	2610.81		26,739		23,954		19,623			(2,785)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/20/2023	04/17/2025	147	384,125	2612.26		11,793		10,564		8,592			(1,228)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/18/2023	04/17/2025	952	2,486,734	2612.42		76,591		68,613		55,560			(7,978)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2023	04/21/2025	3,229	689,141	213.41		20,619		18,471		11,365			(2,148)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2023	04/21/2025	712	1,858,172	2610.84		57,232		51,270		42,114			(5,962)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2023	04/23/2025	1,979	422,413	213.41		12,651		11,333		6,979			(1,318)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/24/2023	04/24/2025	1,567	378,137	241.34		12,516		11,213		9,315			(1,304)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/24/2023	04/24/2025	568	1,485,017	2616.62		45,739		40,974		32,352			(4,764)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/27/2023	04/25/2025	4,096	875,284	213.7		26,224		23,492		14,073			(2,732)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/26/2023	04/25/2025	3,622	775,366	214.06		23,300		20,873		12,021			(2,427)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2023	04/25/2025	3,744	803,561	214.65		24,131		21,617		11,729			(2,514)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2023	04/25/2025	2,387	577,143	241.76		19,161		17,165		13,761			(1,996)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/26/2023	04/25/2025	732	1,911,947	2612.2		59,079		52,925		43,034			(6,154)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/27/2023	04/25/2025	608	1,589,416	2613.42		48,954		43,855		35,463			(5,099)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/25/2023	04/25/2025	1,632	4,276,582	2620.68		132,146		118,381		90,525			(13,765)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/28/2023	04/28/2025	2,910	623,091	214.13		18,680		16,734		9,621			(1,946)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/28/2023	04/28/2025	1,118	2,019,548	1806.11		60,990		54,637		60,330			(6,353)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	1,696	4,448,950	2623.18		137,028		122,754		92,684			(14,274)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	616	1,112,097	1806.11		30,724		27,523		33,244			(3,200)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	1,498	2,704,771	1806.11		81,835		73,310		80,910			(8,524)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	05/01/2025	2,319	496,479	214.13		14,909		13,356		7,689			(1,553)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2025	1,651	396,880	240.43		13,137		12,316		10,550			(821)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2025	607	1,588,116	2615.55		48,914		45,857		35,048			(3,057)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	3,563	764,412	214.54		22,971		21,535		11,366			(1,436)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	6,580	1,413,520	214.82		42,476		39,822		20,423			(2,655)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	3,467	747,110	215.47		22,518		21,111		10,092			(1,407)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	1,937	467,812	241.57		15,531		14,561		11,386			(971)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	1,345	325,680	242.17		10,813		10,137		7,557			(676)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	859	2,244,505	2613.78		69,355		65,021		50,201			(4,335)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	923	2,412,955	2615.07		74,560		69,900		53,474			(4,660)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	389	1,016,362	2615.77		31,507		29,538		22,410			(1,969)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	2,192	470,698	214.7		14,177		13,291		6,907			(886)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	482	1,262,016	2617.92		39,123		36,677		27,461			(2,445)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	3,176	681,959	214.7		20,547		19,263		10,017			(1,284)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	2,539	544,094	214.28		16,366		15,343		8,357			(1,023)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	842	2,198,295	2611.27		68,147		63,888		50,272			(4,259)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	4,287	918,748	214.33		27,618		25,891		14,054			(1,726)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	8,420	1,808,231	214.76		54,518		51,111		26,479			(3,407)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	4,291	922,144	214.9		27,747		26,013		13,312			(1,734)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	2,990	720,615	240.97		23,924		22,429		18,478			(1,495)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	1,556	375,667	241.49		12,510		11,728		9,250			(782)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	1,898	4,952,959	2609.54		153,046		143,481		114,742			(9,565)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	1,150	3,011,721	2618.19		93,363		87,528		65,597			(5,835)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	526	1,377,347	2618.8		42,698		40,029		29,868			(2,669)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	539	1,406,955	2612.17		43,616		40,890		32,058			(2,726)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025	3,107	665,685	214.27		20,084		18,828		10,296			(1,255)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	1,929	412,784	213.99		12,421		11,644		6,572			(776)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	275	716,505	2609.44		22,212		20,823		16,678			(1,388)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	6,389	1,353,636	211.86		40,501		37,969		26,534			(2,531)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	6,100	1,297,705	212.75		38,931		36,498		23,360			(2,433)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	1,534	368,509	240.19		12,235		11,470		10,081			(765)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	221	574,098	2596.65		17,682		16,577		14,615			(1,105)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2025	1,280	3,328,004	2599.12		102,835		96,408		83,294			(6,427)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	920	2,392,011	2600.7		73,913		69,294		59,218			(4,620)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	5,984	1,267,458	211.8		37,884		35,517		25,045			(2,368)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	1,019	2,642,998	2593.5		81,404		76,317		68,872			(5,088)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025	1,808	382,922	211.8		11,453		10,737		7,572			(716)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	2,156	456,088	211.56		13,646		12,793		9,239			(853)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	1,343	3,475,763	2587.99		107,054		100,363		94,173			(6,691)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	3,579	750,082	209.59		22,270		20,878		18,203			(1,392)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	6,391	1,340,760	209.8		39,955		37,457		31,932			(2,497)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	2,327	491,046	210.98		14,668		13,751		10,506			(917)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	3,024	639,355	211.45		19,104		17,910		13,095			(1,194)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	2,205	523,746	237.49		17,231		16,154		17,533			(1,077)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	1,554	371,134	238.8		12,173		11,412		11,308			(761)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	2,114	505,619	239.15		16,685		15,643		15,016			(1,043)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	828	2,121,734	2563.82		65,137		61,066		67,404			(4,071)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	550	1,411,332	2565.96		43,046		40,355		44,224			(2,690)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	772	1,986,968	2574.55		61,000		57,187		58,886			(3,812)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	1,351	3,487,885	2581.36		107,078		100,386		98,832			(6,692)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	2,017	422,756	209.59		12,577		11,791		10,285			(786)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	1,948	408,272	209.59		12,154		11,395		9,939			(760)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	3,599	758,992	210.87		22,641		21,226		16,485			(1,415)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	4,107	867,766	211.31		25,903		25,363		18,100			(540)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	3,920	933,639	238.2		30,810		28,884		29,828			(1,926)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2025	1,551	3,987,685	2571.6		122,023		114,397		120,883			(7,626)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	1,307	3,362,332	2572.74		103,224		96,772		101,175			(6,451)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	1,379	3,560,239	2581.25		109,299		107,022		101,328			(2,277)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	6,326	1,332,175	210.6		39,712		38,885		29,717			(827)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	3,142	755,305	240.39		24,850		24,332		20,586			(518)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	828	2,140,963	2585.32		65,728		64,358		59,409			(1,369)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	3,718	782,929	210.6		23,363		22,876		17,488			(487)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2025	1,679	403,313	240.23		13,309		13,032		11,147			(277)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2025	685	1,769,371	2583.81		54,320		53,188		49,671			(1,132)				

SCHEDULE DB - PART A - SECTION 1

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	4,028	845,638	209.92		25,132		24,609		20,104			(524)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	4,032	848,924	210.57		25,298		24,771		19,040			(527)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	7,344	1,547,667	210.75		46,059		45,099		34,150			(960)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	6,679	1,600,886	239.68		52,509		51,415		46,121			(1,094)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	2,016	5,191,195	2574.55		158,851		155,541		154,909			(3,309)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	1,780	4,594,816	2581.91		141,061		138,122		130,681			(2,939)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	907	2,346,205	2585.53		71,794		70,298		65,154			(1,496)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2025	4,049	852,016	210.41		25,339		24,811		19,426			(528)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2025	1,313	3,388,282	2581.13		103,681		101,521		97,010			(2,160)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025	2,154	453,125	210.41		13,490		13,208		10,345			(281)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2025	1,127	2,911,809	2584.55		89,101		87,245		81,644			(1,856)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	5,248	1,099,975	209.58		32,702		32,021		27,065			(681)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	6,867	1,441,120	209.86		42,801		41,910		34,596			(892)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	3,130	659,560	210.75		19,563		19,155		14,623			(408)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	1,445	349,521	241.85		11,464		11,225		8,591			(239)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	1,679	408,337	243.19		13,393		13,114		9,038			(279)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	600	1,547,395	2580.73		47,350		46,364		44,510			(986)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	1,664	4,294,178	2581.06		131,402		128,664		123,255			(2,738)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	904	2,350,079	2600.88		71,677		70,184		59,117			(1,493)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	2,973	625,655	210.44		18,532		18,146		14,292			(386)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	1,344	3,486,186	2593.45		106,329		104,113		92,351			(2,215)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	4,611	970,417	210.44		28,763		28,164		22,182			(599)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	6,168	1,291,923	209.46		38,254		37,457		32,258			(797)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	5,346	1,123,646	210.18		33,339		32,644		26,337			(695)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	4,636	974,691	210.26		28,870		28,269		22,684			(601)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	3,545	855,587	241.34		27,978		27,395		21,974			(583)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	975	2,522,584	2585.98		76,939		75,336		70,363			(1,603)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	1,180	3,054,363	2588.33		93,158		91,217		83,890			(1,941)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	2,083	5,391,841	2589.09		164,451		161,025		147,350			(3,426)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	2,354	493,387	209.6		14,629		14,324		12,192			(305)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	2,471	592,393	239.76		19,430		19,026		17,147			(405)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	793	2,047,563	2582.97		62,451		61,150		58,339			(1,301)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	3,833	803,370	209.6		23,836		23,339		19,863			(497)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2025	2,376	498,643	209.88		14,790		14,482		12,045			(308)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2025	1,218	3,142,738	2580.41		95,854		93,857		91,179			(1,997)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	6,226	1,298,950	208.62		38,332		37,533		35,001			(799)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	2,633	551,499	209.47		16,341		16,000		13,815			(340)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	4,945	1,036,380	209.58		30,677		30,038		25,715			(639)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	3,514	844,077	240.19		27,517		26,944		23,733			(573)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	3,047	732,888	240.51		24,039		23,538		20,126			(501)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	3,173	763,693	240.65		24,973		24,452		20,755			(520)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	2,125	5,490,193	2583.92		166,902		163,425		155,777			(3,477)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	1,264	3,268,901	2586.63		99,701		97,624		91,126			(2,077)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	2,438	6,316,677	2590.65		192,659		188,645		171,501			(4,014)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	4,770	997,756	209.19		29,484		28,869		25,650			(614)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	3,529	852,533	241.55		27,878		27,297		21,702			(581)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	953	2,475,848	2598.45		75,266		73,698		63,939			(1,568)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	2,332	487,880	209.19		14,427		14,126		12,549			(301)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/06/2022	07/06/2023	3,566	13,711,811	3845.08	271,961			11,332		434,113			(135,980)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/13/2022	07/13/2023	2,782	10,576,232	3801.78	240,393			10,016		402,824			(120,197)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/14/2022	07/14/2023	2,309	8,752,881	3790.38	171,758			7,157		279,650			(85,879)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/15/2022	07/14/2023	17,217	66,510,184	3863.16	1,839,935			76,664		3,023,889			(919,968)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2023	8,289	32,020,552	3863.16	804,868			33,536		1,311,874			(402,434)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2022	07/20/2023	2,842	11,254,518	3959.9	227,507			9,479		239,423			(113,754)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/21/2022	07/21/2023	1,638	6,549,059	3998.95	149,774			6,241		99,931			(74,887)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/26/2022	07/26/2023	1,870	7,331,815	3921.05	154,176			6,424		182,258			(77,088)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/28/2022	07/28/2023	1,974	8,039,924	4072.43	168,601			7,025		219			(84,300)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/02/2022	08/02/2023	1,548	6,334,236	4091.19	132,516			16,564		72			(66,258)				
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			21,868		53			(87,471)				
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			31,674		120			(126,695)				
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			22,829		46			(91,316)				
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			18,008		105			(72,034)				
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			145,495		1,194,933			(581,981)				
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			21,813		45,811			(87,250)				
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			122,477		1,011,156			(489,910)				
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			20,044		103,527			(80,177)				

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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			30,483		193,260			(73,159)				
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			35,066		254,293			(84,157)				
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			32,778		229,991			(78,668)				
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			29,955		211,602			(71,892)				
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			20,897		143,859			(50,153)				
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			21,556		149,661			(51,736)				
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			44,107		273,968			(105,857)				
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			57,940		417,178			(139,057)				
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			343,148		2,624,173			(823,555)				
S&P Digital		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/15/2022	09/15/2023	605	2,360,111	3901.35	21,241			4,425		33,689			(10,620)				
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			36,220		269,353			(86,928)				
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			38,038		292,700			(91,291)				
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			256,891		1,885,615			(616,538)				
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			26,148		185,108			(62,756)				
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			44,042		128,198			(105,700)				
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			43,833		166,733			(105,200)				
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			33,648		279,505			(80,756)				
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			204,571		1,845,204			(490,969)				
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			58,477		520,995			(140,345)				
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			349,856		3,250,530			(839,655)				
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			239,929		2,123,648			(575,829)				
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			194,667		1,870,632			(467,202)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	10,209	37,554,799	3678.43	1,067,429			311,333		1,983,368			(533,714)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	3,334	11,925,591	3577.03	260,826			76,074		532,079			(130,413)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/12/2022	10/13/2023	99,114	9,911,414	100	205,200			59,850		225,327			(102,600)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/14/2022	10/13/2023	143	4,238,665	29634.83	73,859			21,542		126,299			(36,929)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/14/2022	10/14/2023	69	2,057,098	29634.83	34,752			10,136		58,010			(17,376)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/14/2022	10/15/2023	38	1,123,159	29634.83	18,042			5,262		29,683			(9,021)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2023	147	4,363,002	29634.83	75,271			21,954		128,515			(37,635)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/18/2022	10/18/2023	2,480	9,226,010	3719.98	203,404			59,326		378,815			(101,702)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	10,813	41,729,293	3859.11	1,118,433			326,210		1,781,648			(559,217)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/26/2022	10/26/2023	2,914	11,163,151	3830.6	251,137			73,248		437,007			(125,569)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/26/2022	10/27/2023	135,295	13,258,913	98	190,500			55,563		41,252			(95,250)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/26/2022	10/27/2023	85,734	8,573,379	100	190,500			55,563		204,435			(95,250)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/31/2022	10/31/2023	1,752	6,783,818	3871.98	133,907			39,056		222,946			(66,954)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023	12,088	46,611,001	3856.1	1,280,358			480,134		2,060,377			(640,179)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/23/2022	11/23/2023	2,275	9,160,247	4027.26	206,075			77,278		287,915			(103,037)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/23/2022	11/24/2023	1,650	6,644,376	4027.26	138,562			51,961		192,739			(69,281)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/01/2022	12/01/2023	10,924	44,532,749	4076.57	1,141,756			523,305		1,525,115			(570,878)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/05/2022	12/05/2023	5,894	23,570,974	3998.84	571,367			261,877		798,901			(285,684)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/07/2022	12/07/2023	2,926	11,510,584	3933.92	263,794			120,906		438,935			(131,897)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/07/2022	12/08/2023	132,306	13,230,624	100	255,200			116,967		173,538			(127,600)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/08/2022	12/08/2023	8,810	34,918,937	3963.51	860,070			394,199		1,255,432			(430,035)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/12/2022	12/12/2023	1,735	6,923,424	3990.56	129,961			59,565		191,791			(64,980)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2022	12/20/2023	2,616	9,998,829	3821.62	177,417			81,316		320,891			(88,709)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	11,955	45,696,735	3822.39	1,243,251			569,823		2,034,851			(621,626)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/28/2022	12/29/2023	98,822	9,882,180	100	204,000			93,500		184,601			(102,000)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/03/2023	01/03/2024	44	1,456,988	33136.37		35,750		19,365		41,136			(16,385)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/19/2023	01/19/2024	10,318	40,227,533	3898.85		1,084,856		587,631		1,670,229			(497,226)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/24/2023	01/24/2024	1,330	5,342,004	4016.95		105,093		56,925		161,263			(48,168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/27/2023	01/26/2024	13,711	55,811,618	4070.56		1,498,657		811,773		2,052,594			(686,885)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/27/2023	01/29/2024	8,087	32,917,135	4070.56		973,546		527,337		1,344,392			(446,209)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/02/2022	02/02/2024	108	495,212	4589.38	18,583			5,807		13,259			(4,646)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/06/2023	02/06/2024	37	1,251,449	33891.02		26,292		16,433		22,859			(9,860)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/13/2023	02/13/2024	6,062	25,079,642	4137.29		873,958		546,224		1,113,293			(327,734)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	19,325	78,827,883	4079.09		2,258,061		1,411,288		3,028,487			(846,773)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/16/2022	02/16/2024	25	113,470	4475.01	4,369			1,365					(1,092)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	5,681	23,172,001	4079.09		778,989		486,868		1,046,689			(292,121)				

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UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/22/2023	02/23/2024	81,983	8,198,294	100		164,100		102,563		170,940			(61,538)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/02/2022	03/01/2024	79	344,926	4386.54	7,537			2,669		9,128			(1,884)				
S&P Digital		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/13/2023	03/13/2024	2,085	8,037,491	3855.76		141,061		99,918		260,930			(41,143)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/15/2023	03/15/2024	2,663	10,362,560	3891.93		227,577		161,200		402,209			(66,377)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/20/2023	03/20/2024	1,663	6,570,030	3951.57		142,964		101,266		249,539			(41,698)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/22/2023	03/22/2024	84,469	8,446,917	100		181,500		128,563		146,266			(52,938)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/29/2023	03/29/2024	2,126	8,561,724	4027.81		211,759		149,996		352,021			(61,763)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	34	152,649	4481.15	5,892			2,332		5,828			(1,473)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/11/2023	04/11/2024	1,987	8,166,122	4108.94		160,749		127,259		243,311			(33,489)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2023	04/14/2024	2,157	8,925,234	4137.64		202,235		160,103		295,991			(42,132)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2023	04/15/2024	2,210	9,142,485	4137.64		194,103		153,665		284,585			(40,438)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2023	04/16/2024	2,196	9,086,843	4137.64		193,550		153,227		286,473			(40,323)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/19/2023	04/19/2024	2,571	10,681,306	4154.52		253,823		200,943		371,841			(52,880)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	77	329,093	4300.17	20,937			9,160		18,871			(5,234)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024	28	108,563	3935.18	4,353			1,905		6,011			(1,088)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2023	05/26/2024	1,162	4,888,461	4205.45		111,325		97,409		154,227			(13,916)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2023	05/27/2024	2,528	10,633,202	4205.45		231,045		202,164		314,557			(28,881)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2024	1,917	8,063,751	4205.45		168,207		147,181		232,375			(21,026)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2023	05/29/2024	1,333	5,605,723	4205.45		96,489		84,428		131,245			(12,061)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	88	2,903,034	33061.57		58,710		56,264		61,178			(2,446)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	11,123	47,465,802	4267.52		1,804,935		1,729,729		2,121,915			(75,206)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/08/2023	06/07/2024	62	2,098,272	33833.61		41,101		39,389		37,793			(1,713)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/08/2023	06/08/2024	1,503	6,454,525	4293.93		132,210		126,701		166,705			(5,509)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/08/2023	06/08/2024	11	377,324	33833.61		8,943		8,570		8,966			(373)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	57	1,958,047	34212.12		36,966		35,425		31,644			(1,540)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2022	07/20/2024	38	149,738	3959.9	7,023			3,658		6,829			(1,756)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/17/2023	02/14/2025	115	467,410	4079.09		10,353		8,412		12,378			(1,941)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/15/2023	03/15/2025	66	256,845	3891.93		12,611		10,772		25,333			(1,839)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/29/2023	03/29/2025	50	200,830	4027.81		9,298		7,942		16,865			(1,356)				

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S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/19/2023	04/19/2025	44	183,385	4154.52		8,051		7,212		12,686			(839)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/07/2023	06/06/2025	537	2,290,308	4267.52		122,189		119,643		134,311			(2,546)				
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			7,412		218,862			(88,940)				
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			21,902		11,031			(262,830)				
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			11,643		249,694			(139,715)				
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			19,623					(235,479)				
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			32,254		1,274,010			(387,048)				
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			1,559		4,302			(18,710)				
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			13,761					(165,136)				
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			10,422		305,229			(125,070)				
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			15,969					(191,633)				
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			14,202					(170,422)				
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			16,111					(193,331)				
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			18,179					(218,145)				
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			8,580		270,952			(102,963)				
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			58,047		1,478,862			(696,567)				
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			6,048		26,517			(72,571)				
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			1,237		5,941			(14,843)				
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			1,076		5,313			(12,913)				
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			1,162		5,110			(13,950)				
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			7,136		11,506			(28,544)				
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			37,556					(150,224)				

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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			35,471		211,065			(141,884)				
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			52,810					(211,238)				
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			10,344		14,165			(41,375)				
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			106,852		1,188,296			(427,410)				
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			46,222					(184,889)				
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			35,947					(143,788)				
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			6,399		9,411			(25,596)				
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			40,541					(162,165)				
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			3,406		5,096			(13,625)				
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			41,256		202,448			(165,024)				
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			25,897		91,471			(103,588)				
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			44,641		123,822			(178,564)				
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			50,909					(203,637)				
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			28,466		98,109			(113,862)				
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			21,240		69,120			(84,959)				
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			92,216		681,634			(368,866)				
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			6,035		4,424			(24,140)				
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			119,616		893,999			(478,463)				
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			53,350					(213,399)				
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			49,648		1,064			(198,592)				
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			33,453		129,633			(133,810)				
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			97,790		1,056,831			(391,161)				
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			42,129		369,713			(168,518)				
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			48,161		248,862			(115,586)				

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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			39,359		158,567			(94,461)				
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			69,225					(166,141)				
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			90,339		477,420			(216,815)				
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			242,429		1,779,750			(581,830)				
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			148,271		1,139,647			(355,850)				
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			178,904		1,317,606			(429,370)				
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			56,430		358,711			(135,432)				
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			196,101		1,524,815			(470,643)				
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			212,003		1,894,096			(508,807)				
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			243,026		2,083,663			(583,262)				
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			66,218		970,823			(158,923)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/04/2022	10/04/2023	3,533	10,785,433	3052.99	271,999			79,333		398,290			(136,000)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/06/2022	10/06/2023	7,421	27,788,445	3744.52	308,880			90,090		1,247,578			(154,440)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/10/2022	10/10/2023	8,975	32,421,482	3612.39	1,000,822			291,907		1,916,584			(500,411)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/13/2022	10/13/2023	6,357	23,328,670	3669.91	242,529			70,737		116,047			(121,264)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/18/2022	10/18/2023	3,942	12,032,508	3052.59	345,681			100,824		495,956			(172,841)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/25/2022	10/25/2023	439	1,693,105	3859.11	15,915			4,642		23,618			(7,958)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/26/2022	10/26/2023	8,802	33,717,419	3830.6	385,800			112,525		572,127			(192,900)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/27/2022	10/27/2023	8,031	30,577,919	3807.3	312,800			91,233		314,400			(156,400)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/31/2022	10/31/2023	4,229	13,060,917	3088.07	352,592			102,839		395,093			(176,296)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/31/2022	10/31/2023	4,662	18,049,612	3871.98	175,336			51,140		42,734			(87,668)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/02/2022	11/02/2023	3,712	11,408,930	3073.25	318,593			119,472		409,229			(159,297)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/02/2022	11/02/2023	8,201	30,834,142	3759.69	392,576			147,216		77,631			(196,288)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/03/2023	7,531	23,224,063	3083.97	605,835			227,188		691,635			(302,918)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/03/2023	1,058	3,990,480	3770.55	37,111			13,917		56,050			(18,556)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/04/2023	7,275	27,431,233	3770.55	261,332			97,999		63,024			(130,666)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/05/2023	6,866	25,890,368	3770.55	255,435			95,788		323,944			(127,717)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/06/2023	3,767	11,618,487	3083.97	327,424			122,784		381,599			(163,712)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/06/2023	7,801	29,412,332	3770.55	289,803			108,676		1,084,342			(144,902)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/07/2022	11/07/2023	3,290	10,171,507	3091.35	306,095			114,786		340,153			(153,048)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/09/2022	11/09/2023	7,868	29,495,459	3748.57	351,174			131,690		722,047			(175,587)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/11/2022	11/10/2023	6,379	19,934,674	3124.94	507,191			190,197		425,271			(253,595)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/10/2022	11/10/2023	7,682	30,394,260	3956.37	325,326			121,997		233,085			(162,663)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/11/2022	11/13/2023	3,448	10,775,261	3124.94	290,927			109,098		251,572			(145,463)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2023	3,165	9,890,866	3125.17	287,112			107,667		253,937			(143,556)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/16/2022	11/16/2023	803	3,176,943	3958.79	30,816			11,556		42,879			(15,408)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2022	11/17/2023	4,845	15,112,949	3119.55	408,799			153,300		364,793			(204,400)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/18/2022	11/18/2023	7,788	30,883,849	3965.34	350,814			131,555		337,287			(175,407)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/18/2022	11/19/2023	6,502	25,784,513	3965.34	291,620			109,358		164,627			(145,810)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023	6,936	27,505,445	3965.34	311,271			116,727		351,307			(155,636)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2022	12/01/2023	6,914	21,769,753	3148.65	554,516			254,153		400,055			(277,258)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/01/2022	12/01/2023	7,033	28,669,820	4076.57	379,883			174,113		59,410			(189,941)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2022	12/04/2023	3,623	11,407,774	3148.65	319,713			146,535		242,452			(159,856)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023	555	2,185,805	3941.26	21,639			9,918		29,267			(10,820)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/09/2022	12/09/2023	6,655	26,182,433	3934.38	301,497			138,186		368,134			(150,749)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/09/2022	12/10/2023	7,573	29,793,721	3934.38	356,798			163,532		356,715			(178,399)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/09/2022	12/11/2023	7,739	30,449,126	3934.38	355,621			162,993		535,092			(177,810)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/13/2022	12/13/2023	374	1,504,376	4019.65	15,044			6,895		19,673			(7,522)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2022	12/16/2023	8,780	33,822,645	3852.36	388,935			178,262		762,921			(194,468)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2022	12/17/2023	8,200	31,588,247	3852.36	373,566			171,218		743,949			(186,783)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2022	12/18/2023	8,247	31,769,054	3852.36	353,757			162,138		855,154			(176,878)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/27/2022	12/27/2023	558	2,138,289	3829.25	20,528			9,408		28,955			(10,264)				
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			6,703		4,715			(7,313)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/28/2022	12/28/2023	1,142	4,322,288	3783.22	41,494			19,018		58,936			(20,747)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/30/2022	12/29/2023	1,970	7,562,858	3839.5	72,603			33,277		102,134			(36,302)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/30/2022	01/02/2024	471	1,810,091	3839.5	17,558			8,047		24,400			(8,779)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024	1,242	4,836,222	3895.08		46,911		25,410		64,390			(21,501)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/06/2023	01/08/2024	286	1,115,651	3895.08		10,933		5,922		14,824			(5,011)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/10/2023	01/10/2024	7,704	30,192,206	3919.25		404,988		219,369		511,022			(185,620)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/11/2023	01/11/2024	714	2,836,162	3969.61		28,362		15,363		36,969			(12,999)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/12/2023	01/12/2024	7,827	31,174,501	3983.17		397,723		215,433		464,020			(182,290)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2023	01/13/2024	5,842	23,362,115	3999.09		301,861		163,508		107,591			(138,353)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2023	01/14/2024	7,237	28,942,627	3999.09		368,651		199,686		299,791			(168,965)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2023	01/15/2024	6,447	25,780,381	3999.09		344,521		186,616		198,239			(157,906)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2023	01/16/2024	4,458	17,827,653	3999.09		230,147		124,663		322,484			(105,484)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/18/2023	01/18/2024	6,710	26,364,015	3928.86		379,804		205,727		651,330			(174,077)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/20/2024	7,545	29,974,536	3972.61		397,722		215,433		850,729			(182,289)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/21/2024	4,508	17,908,552	3972.61		229,444		124,282		823,784			(105,162)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/22/2024	7,846	31,169,262	3972.61		431,549		233,756		1,128,351			(197,793)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/24/2023	01/24/2024	2,649	8,340,200	3147.84		245,578		133,021		251,032			(112,556)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/25/2023	01/25/2024	7,574	30,417,482	4016.22		491,015		265,966		1,203,944			(225,048)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2023	01/27/2024	5,079	20,675,513	4070.56		295,240		159,921		561,325			(135,318)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2023	01/28/2024	5,885	23,955,834	4070.56		342,884		185,729		591,528			(157,155)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2023	01/29/2024	6,102	24,837,933	4070.56		346,545		187,712		739,200			(158,833)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/02/2024	7,515	23,796,577	3166.59		621,189		388,243		552,139			(232,946)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/02/2023	02/02/2024	5,493	22,959,650	4179.76		365,690		228,556		344,687			(137,134)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/03/2024	6,564	27,149,978	4136.48		368,737		230,461		518,774			(138,277)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/04/2024	4,074	16,850,636	4136.48		248,035		155,022		340,559			(93,013)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/05/2024	3,686	11,672,091	3166.59		307,795		192,372		275,897			(115,423)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/05/2024	5,254	21,732,694	4136.48		321,105		200,691		668,039			(120,414)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/06/2023	02/06/2024	5,630	23,146,614	4111.08		766,806		479,254		1,004,514			(287,552)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/08/2023	02/08/2024	553	2,275,954	4117.86		23,898		14,936		27,855			(8,962)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/10/2024	7,817	31,974,760	4090.46		459,244		287,027		398,935			(172,216)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/11/2024	7,546	30,866,337	4090.46		416,628		260,392		332,157			(156,235)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/12/2024	6,316	25,834,717	4090.46		342,051		213,782		290,630			(128,269)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/27/2023	02/27/2024	5,449	21,699,078	3982.24		287,988		179,993		876,737			(107,996)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/03/2023	03/03/2024	5,560	22,493,566	4045.64		299,538		212,173		724,058			(87,365)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/03/2023	03/04/2024	6,511	26,341,073	4045.64		389,781		276,095		876,175			(113,686)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/03/2023	03/05/2024	4,547	18,396,188	4045.64		252,599		178,924		807,616			(73,675)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2024	11,987	47,853,810	3992.01		1,679,817		1,189,871		2,437,263			(489,947)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/10/2023	03/10/2024	8,372	32,330,019	3861.59		407,376		288,558		1,328,743			(118,818)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/10/2023	03/11/2024	7,863	30,363,446	3861.59		398,855		282,522		1,248,805			(116,333)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/10/2023	03/12/2024	6,652	25,689,055	3861.59		323,984		229,489		1,054,675			(94,495)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2023	03/17/2024	7,767	30,419,398	3916.64		389,051		275,578		1,090,126			(113,473)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2023	03/18/2024	7,070	27,689,791	3916.64		319,166		226,076		1,066,538			(93,090)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2023	03/19/2024	5,718	22,394,070	3916.64		282,898		200,386		894,175			(82,512)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2024	15,389	60,810,870	3951.57		1,600,114		1,133,414		3,088,984			(466,700)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/06/2023	04/05/2024	6,207	19,594,704	3156.84		502,495		397,809		686,483			(104,686)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/06/2023	04/06/2024	5,377	22,073,921	4105.02		309,603		245,102		840,659			(64,501)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/06/2023	04/07/2024	6,639	27,254,177	4105.02		405,356		320,907		1,059,360			(84,449)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/06/2023	04/08/2024	2,910	9,184,988	3156.84		241,747		191,383		330,954			(50,364)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/06/2023	04/08/2024	5,978	24,538,553	4105.02		330,589		261,716		907,170			(68,873)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/06/2023	04/09/2024	3,511	11,084,248	3156.84		295,402		233,860		403,616			(61,542)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/06/2023	04/09/2024	7,319	30,044,752	4105.02		403,070		319,097		1,027,735			(83,973)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/20/2023	04/20/2024	6,794	28,056,340	4129.79		461,537		365,383		1,075,923			(96,154)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/28/2023	04/28/2024	6,225	25,955,564	4169.48		400,148		316,784		910,787			(83,364)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/28/2023	04/29/2024	6,948	28,971,125	4169.48		419,776		332,323		963,271			(87,453)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/28/2023	04/30/2024	5,914	24,658,787	4169.48		359,187		284,356		754,454			(74,831)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/01/2023	05/01/2024	6,063	25,270,105	4167.87		384,167		336,146		819,418			(48,021)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/05/2023	05/05/2024	6,361	26,312,171	4136.25		387,452		339,020		884,524			(48,431)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/05/2023	05/06/2024	6,234	25,783,783	4136.25		368,348		322,305		850,038			(46,044)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/05/2023	05/07/2024	6,170	25,519,233	4136.25		371,962		325,467		852,288			(46,495)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/09/2023	05/09/2024	6,581	27,109,867	4119.17		389,216		340,564		881,565			(48,652)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/16/2023	05/16/2024	6,310	25,933,580	4109.9		380,404		332,854		759,785			(47,551)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2023	05/17/2024	2,664	8,474,425	3180.84		226,787		198,438		287,620			(28,348)				
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			6,147		21,234			(3,513)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/19/2023	05/19/2024	8,127	34,066,862	4191.98		541,615		473,913		1,012,356			(67,702)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/19/2023	05/20/2024	6,360	26,661,430	4191.98		402,483		352,173		787,551			(50,310)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/19/2023	05/21/2024	6,234	26,133,038	4191.98		407,513		356,573		812,871			(50,939)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/23/2023	05/23/2024	7,327	30,375,398	4145.58		457,237		400,082		919,185			(57,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2023	05/31/2024	4,632	8,194,939	1769.16		152,827		146,459		240,984			(6,368)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	05/31/2024	3,809	6,808,666	1787.32		120,819		115,785		155,416			(5,034)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2023	05/31/2024	3,399	10,688,420	3144.7		291,458		279,314		477,657			(12,144)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	05/31/2024	3,712	11,793,311	3177.45		321,257		307,871		428,690			(13,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/03/2024	2,538	4,535,681	1787.32		87,725		84,069		115,168			(3,655)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/03/2024	2,204	7,004,419	3177.45		188,709		180,846		253,046			(7,863)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/04/2024	2,624	4,690,451	1787.32		87,129		83,498		112,807			(3,630)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/04/2024	2,325	7,387,037	3177.45		219,153		210,022		289,514			(9,131)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/05/2023	06/05/2024	2,561	4,569,609	1783.97		89,155		85,440		121,655			(3,715)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/05/2023	06/05/2024	3,071	9,744,935	3172.86		277,325		265,770		383,528			(11,555)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/07/2024	2,477	4,440,832	1792.59		77,777		74,536		95,345			(3,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/07/2024	3,971	12,668,778	3190.02		361,874		346,796		451,221			(15,078)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/08/2023	06/07/2024	3,742	11,940,986	3191.22		351,898		337,236		434,583			(14,662)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/09/2024	6,473	27,827,505	4298.86		475,347		455,541		757,782			(19,806)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/10/2024	3,159	5,662,471	1792.59		105,173		100,791		130,648			(4,382)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/10/2024	2,900	9,250,546	3190.02		264,962		253,922		331,377			(11,040)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/10/2024	6,542	28,124,137	4298.86		477,461		457,567		758,842			(19,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/11/2024	3,623	6,494,195	1792.59		118,368		113,436		146,586			(4,932)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/11/2024	2,997	9,561,738	3190.02		276,170		264,663		344,951			(11,507)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/11/2024	5,682	24,426,459	4298.86		407,018		390,059		649,813			(16,959)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/12/2023	06/12/2024	3,560	6,385,221	1793.83		119,105		114,142		143,333			(4,963)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/12/2023	06/12/2024	3,346	10,685,019	3193.62		302,507		289,902		370,698			(12,604)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/14/2023	06/14/2024	4,716	8,485,556	1799.37		154,712		148,266		176,681			(6,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/15/2023	06/14/2024	4,869	8,801,992	1807.68		157,664		151,095		162,679			(6,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/14/2024	3,572	6,460,042	1808.7		115,209		110,409		117,871			(4,800)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/15/2023	06/14/2024	3,197	10,292,156	3219.67		315,369		302,228		327,833			(13,140)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/14/2024	2,761	8,895,726	3221.95		248,933		238,561		254,805			(10,372)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/15/2023	06/15/2024	6,665	29,498,229	4425.84		535,504		513,191		716,420			(22,313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/17/2024	3,387	6,126,726	1808.7		110,234		105,641		112,591			(4,593)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/17/2024	2,760	8,894,028	3221.95		251,641		241,156		257,857			(10,485)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/18/2024	5,904	10,679,100	1808.7		190,879		182,926		194,646			(7,953)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/18/2024	6,625	21,344,208	3221.95		667,796		639,971		681,540			(27,825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/20/2023	06/20/2024	2,686	4,838,945	1801.69		90,204		86,445		100,640			(3,758)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/20/2023	06/20/2024	2,603	8,360,127	3211.32		257,591		246,858		284,374			(10,733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/21/2024	2,684	4,818,078	1794.91		84,117		80,612		101,126			(3,505)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/21/2024	3,855	12,338,924	3200.6		343,140		328,842		412,235			(14,297)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/22/2023	06/21/2024	3,776	12,114,930	3208.58		365,131		349,917		410,119			(15,214)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/21/2023	06/21/2024	6,901	30,125,900	4365.69		540,924		518,386		780,041			(22,539)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/22/2023	06/22/2024	6,246	27,367,571	4381.89		500,684		479,822		698,988			(20,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/24/2024	3,124	5,608,089	1794.91		104,079		99,742		126,726			(4,337)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/24/2024	2,883	9,228,332	3200.6		265,825		254,749		318,837			(11,076)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/25/2024	3,343	6,000,887	1794.91		115,953		111,122		141,806			(4,831)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/25/2024	2,539	8,127,711	3200.6		259,200		248,400		306,831			(10,800)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/26/2023	06/26/2024	3,739	6,730,178	1799.9		121,861		116,783		138,413			(5,078)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/26/2023	06/26/2024	3,074	9,870,181	3210.9		286,365		274,433		323,470			(11,932)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/27/2023	06/27/2024	2,701	8,699,825	3221		263,048		252,088		276,199			(10,960)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/28/2023	06/28/2024	5,659	10,196,499	1801.88		182,295		174,699		201,912			(7,596)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/29/2023	06/28/2024	3,812	6,887,236	1806.74		132,016		126,515		139,261			(5,501)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/30/2023	06/28/2024	2,742	4,971,903	1813.25		91,979		88,147		89,126			(3,832)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/29/2023	06/28/2024	2,705	8,722,160	3224.48		252,676		242,148		259,365			(10,528)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/29/2023	06/29/2024	5,139	22,594,464	4396.44		427,981		410,149		569,003			(17,833)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/30/2023	07/01/2024	2,766	5,015,161	1813.25		94,106		90,185		91,519			(3,921)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/30/2023	07/02/2024	3,503	6,352,225	1813.25		119,948		114,950		116,326			(4,998)				
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			8,678		21,785			(4,165)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/14/2022	09/13/2024	46	179,854	3946.01	3,813			2,304		5,161			(953)				
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			6,218		15,450			(2,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/10/2022	10/10/2024	128	463,508	3612.39	9,456			6,107		14,165			(2,364)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/07/2025	347	1,384,030	3992.01		106,163		90,681		141,163			(15,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2023	05/30/2025	2,114	3,739,774	1769.16		109,201		106,926		159,623			(2,275)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/02/2025	1,690	3,020,203	1787.32		87,888		86,057		110,014			(1,831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/03/2025	667	1,192,473	1787.32		34,701		33,978		43,460			(723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/04/2025	1,111	1,986,590	1787.32		57,810		56,605		72,440			(1,204)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/05/2023	06/05/2025	1,258	2,243,644	1783.97		65,739		64,369		84,358			(1,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/09/2025	795	1,425,913	1792.59		41,494		40,630		49,693			(864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/10/2025	913	1,636,865	1792.59		47,633		46,640		57,077			(992)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/11/2025	1,283	2,300,631	1792.59		66,948		65,554		80,266			(1,395)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/12/2023	06/12/2025	2,244	4,025,564	1793.83		118,352		115,886		138,936			(2,466)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/14/2023	06/13/2025	2,164	3,893,927	1799.37		114,871		112,478		127,751			(2,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/15/2023	06/13/2025	947	1,712,315	1807.68		50,171		49,126		51,935			(1,045)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/16/2025	557	1,007,996	1808.7		29,333		28,722		30,335			(611)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/17/2025	865	1,563,773	1808.7		45,662		44,711		47,091			(951)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/18/2025	1,460	2,639,859	1808.7		77,348		75,736		79,547			(1,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/20/2023	06/20/2025	1,140	2,054,806	1801.69		60,411		59,153		66,243			(1,259)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/23/2025	1,074	1,927,559	1794.91		56,477		55,301		66,276			(1,177)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/24/2025	734	1,318,034	1794.91		38,750		37,943		45,343			(807)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/25/2025	1,473	2,644,282	1794.91		77,742		76,122		91,020			(1,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/26/2023	06/26/2025	2,143	3,856,614	1799.9		113,770		111,400		126,868			(2,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/28/2023	06/27/2025	1,176	2,118,717	1801.88		61,443		60,163		68,468			(1,280)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/29/2023	06/27/2025	1,065	1,923,694	1806.74		56,557		55,378		59,395			(1,178)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/30/2023	06/30/2025	793	1,438,279	1813.25		42,285		41,404		41,817			(881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/30/2023	07/01/2025	805	1,459,783	1813.25		42,918		42,024		42,471			(894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/30/2023	07/02/2025	1,466	2,658,126	1813.25		78,415		76,781		77,386			(1,634)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2028	49	193,767	3992.01		33,987		32,004		39,461			(1,983)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/01/2023	98	375,481	3825.33	18,624			776					(9,312)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/02/2023	226	863,775	3825.33	39,401			1,642					(19,701)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	1,897	494,963	260.9728	10,700			446		3,874			(5,350)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	6,013	23,037,014	3831.39	798,472			33,270		1,327,832			(399,236)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2023	769	223,598	290.6318	6,822			142					(1,705)				
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			2,156		7,001			(25,868)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/07/2023	5,856	1,522,308	259.9377	32,804			1,367		17,753			(16,402)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2022	07/07/2023	17,311	4,507,925	260.4007	97,340			4,056		45,119			(48,670)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/07/2023	1,793	519,774	289.8421	15,853			330					(3,963)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2023	3,035	881,548	290.4499	26,896			560					(6,724)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2021	07/07/2023	2,363	686,806	290.6666	20,927			436					(5,232)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/08/2023	186	725,779	3899.38	38,757			1,615		10,481			(19,378)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2022	07/12/2023	5,297	1,377,237	259.9927	29,732			1,239		16,306			(14,866)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2023	3,360	976,492	290.6544	29,791			621					(7,448)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2022	07/13/2023	5,751	1,495,656	260.0544	32,227			1,343		17,521			(16,113)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2023	1,618	469,148	289.8771	14,304			298					(3,576)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/13/2023	541	2,052,367	3790.38	29,144			1,214		46,084			(14,572)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	5,587	1,451,389	259.7716	31,289			1,304		18,499			(15,645)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/14/2023	10,168	2,646,621	260.2808	57,014			2,376		29,274			(28,507)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/14/2023	3,857	1,112,552	288.433	33,892			706					(8,473)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023	3,292	954,883	290.0655	29,128			607					(7,282)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	599	2,270,265	3790.38	32,238			1,343		50,964			(16,119)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/15/2023	131	504,522	3863.16	26,841			1,118					(13,420)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/16/2023	110	425,433	3863.16	23,526			980					(11,763)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2022	07/18/2023	2,210	574,607	259.9839	12,392			516		7,103			(6,196)				
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			35,650		1,424,769			(427,794)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2023	7,600	1,977,681	260.2238	42,629			1,776		23,122			(21,314)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2023	1,362	393,763	289.0164	11,978			250					(2,995)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2023	246	969,540	3936.69	13,864			578		21,699			(6,932)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/20/2023	5,883	1,532,774	260.5331	33,044			1,377		16,625			(16,522)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2023	5,345	1,552,232	290.3812	47,377			987					(11,844)				
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			4,389		631			(52,673)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	8,865	2,321,109	261.8381	50,073			2,086		17,299			(25,037)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2022	07/21/2023	8,456	2,216,941	262.1843	47,815			1,992		14,745			(23,907)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2023	2,069	600,781	290.3886	18,332			382					(4,583)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/21/2023	4,067	1,184,695	291.2894	36,108			752					(9,027)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/25/2022	07/25/2023	1,564	409,524	261.8472	8,839			368		3,223			(4,420)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2022	07/26/2023	6,459	1,688,242	261.3952	36,434			1,518		15,318			(18,217)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2023	1,377	400,981	291.2039	12,236			255					(3,059)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/27/2023	12,100	3,185,359	263.2477	68,778			2,866		16,579			(34,389)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2023	4,308	1,252,284	290.6649	38,220			796					(9,555)				
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			3,371		4,302			(40,450)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	6,912	1,824,751	263.9933	39,422			1,643		7,480			(19,711)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2022	07/28/2023	4,944	1,307,013	264.3522	28,192			1,175		4,695			(14,096)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/28/2023	2,554	743,371	291.0809	22,663			472					(5,666)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2023	3,737	1,088,942	291.3761	33,235			692					(8,309)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 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			2,881		32,534			(34,571)				
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			7,953		113,684			(95,434)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2022	08/02/2023	6,662	1,754,790	263.3947	37,861			4,733		9,736			(18,931)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2023	2,701	788,244	291.8297	24,066			1,504					(6,016)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2022	08/03/2023	9,167	2,421,846	264.205	52,244			6,531		10,558			(26,122)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2023	1,575	460,782	292.4697	14,069			879					(3,517)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/04/2023	8,078	2,131,273	263.8464	45,822			5,728		10,635			(22,911)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2022	08/04/2023	3,903	1,034,382	265.023	22,313			2,789		3,489			(11,156)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/04/2023	2,573	749,864	291.45	22,845			1,428					(5,711)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2023	1,758	514,593	292.6559	15,707			982					(3,927)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/05/2023	200	827,923	4145.19	41,020			5,128					(20,510)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/07/2023	91	378,061	4145.19	21,701			2,713		404			(10,850)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023	1,581	417,640	264.1424	8,996			1,124		2,041			(4,498)				
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			5,931		19,442			(23,724)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2022	08/09/2023	9,802	2,578,876	263.1068	55,526			6,941		17,261			(27,763)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2022	08/10/2023	6,535	1,725,802	264.1049	37,174			4,647		8,821			(18,587)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2023	6,094	1,764,529	289.5424	53,802			3,363					(13,451)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2022	08/11/2023	7,038	1,854,106	263.4446	39,932			4,991		11,611			(19,966)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/11/2023	7,584	2,003,618	264.1838	43,092			5,386		10,168			(21,546)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2023	3,932	1,137,966	289.3873	34,710			2,169					(8,678)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/11/2023	2,881	836,804	290.4553	25,490			1,593					(6,372)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/12/2023	139	594,539	4280.15	33,532			4,191					(16,766)				
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			12,245					(48,979)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2023	2,412	638,479	264.6706	13,752			1,719		2,997			(6,876)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2023	416	1,789,080	4297.14	26,121			3,265		34,780			(13,060)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2022	08/16/2023	10,439	2,758,064	264.1978	59,389			7,424		15,030			(29,695)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/17/2023	7,089	1,865,891	263.2054	40,165			5,021		13,379			(20,083)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2023	5,660	1,637,302	289.257	49,933			3,121					(12,483)				
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			10,104		3			(40,414)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/18/2023	8,138	2,135,572	262.4145	45,921			5,740		18,734			(22,961)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2022	08/18/2023	6,783	1,787,938	263.6062	38,498			4,812		11,708			(19,249)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2023	6,354	1,828,274	287.7215	55,761			3,485					(13,940)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/18/2023	1,678	483,761	288.3366	14,745			922					(3,686)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/18/2023	4,793	1,385,082	288.9511	42,190			2,637					(10,547)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/18/2023	722	3,053,548	4228.48	44,582			5,573		62,112			(22,291)				
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			10,949		76			(43,795)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/21/2023	402	1,700,628	4228.48	24,829			3,104		34,407			(12,415)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2023	5,330	1,391,714	261.1152	29,940			3,742		16,663			(14,970)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2023	288	1,192,380	4137.99	16,932			2,116		25,045			(8,466)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2023	6,471	1,689,858	261.1403	36,362			4,545		20,248			(18,181)				
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			4,880		6,604			(19,520)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2023	390	1,611,224	4128.73	23,202			2,900		33,890			(11,601)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2022	08/24/2023	11,172	2,915,444	260.9695	62,694			7,837		36,342			(31,347)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2023	5,946	1,725,593	290.2298	52,624			3,289					(13,156)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	9,669	2,517,150	260.3331	54,056			6,757		35,607			(27,028)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2022	08/25/2023	4,352	1,140,084	261.9645	24,514			3,064		11,672			(12,257)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/25/2023	1,732	501,652	289.6565	15,287			955					(3,822)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2023	4,523	1,311,281	289.9204	39,986			2,499					(9,997)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/25/2023	4,373	1,274,902	291.559	38,841			2,428					(9,710)				
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			53,677		335,628			(214,709)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	685	2,780,779	4057.66	40,321			5,040		59,356			(20,161)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/26/2023	118	480,400	4057.66	20,129			2,516					(10,064)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/27/2023	150	609,776	4057.66	35,306			4,413		6,454			(17,653)				
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			27,926		175,746			(111,704)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/28/2023	498	2,020,146	4057.66	44,883			5,610		35,685			(22,441)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2023	2,089	542,111	259.4541	11,655			1,457		9,097			(5,828)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2023	325	1,311,004	4030.61	18,878			2,360		27,992			(9,439)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2022	08/30/2023	11,691	3,029,257	259.1176	65,078			8,135		53,913			(32,539)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2023	4,255	1,245,132	292.6555	37,989			2,374					(9,497)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2022	08/31/2023	10,217	2,644,666	258.8448	56,860			7,108		49,318			(28,430)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2023	5,183	1,514,225	292.1476	46,197			2,887					(11,549)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023	5,032	1,297,913	257.9544	27,905			5,814		27,793			(13,953)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2022	09/01/2023	8,863	2,288,553	258.201	49,204			10,251		47,245			(24,602)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2023	2,832	827,863	292.3458	25,256			2,631					(6,314)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	1,775	519,184	292.5596	15,830			1,649					(3,958)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/01/2023	1,568	459,096	292.7394	13,990			1,457					(3,498)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	360	663,057	1842.612	25,926			2,701		1,794			(6,481)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023	453	1,797,856	3966.85	25,709			5,356		38,642			(12,855)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2023	1,866	479,738	257.044	10,314			2,149		11,776			(5,157)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2023	463	1,811,420	3908.19	25,722			5,359		39,043			(12,861)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2022	09/07/2023	10,451	2,697,537	258.1241	57,997			12,083		57,065			(28,999)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2022	09/08/2023	13,548	3,499,304	258.2813	75,235			15,674		72,510			(37,618)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/08/2023	7,100	1,836,330	258.6379	39,297			8,187		36,095			(19,649)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/08/2023	1,587	461,438	290.6913	14,057			1,464					(3,514)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2023	3,853	1,123,321	291.5188	34,268			3,570					(8,567)				
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			18,687		1,714			(44,848)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/12/2022	09/12/2023	4,475	1,158,491	258.8874	24,792			5,165		22,156			(12,396)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2023	9,090	2,332,070	256.5464	49,906			10,397		61,664			(24,953)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2023	1,411	410,459	290.8567	12,521			1,304					(3,130)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2023	3,161	9,740,664	3081.78	235,729			49,110		243,516			(117,865)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	9,174	2,355,664	256.764	50,411			10,502		60,673			(25,206)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2023	4,031	1,172,817	290.9284	35,778			3,727					(8,944)				
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			11,110		2,528			(26,665)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/15/2023	11,753	3,008,947	256.0194	64,391			13,415		85,096			(32,196)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2022	09/15/2023	8,232	2,107,574	256.0299	45,102			9,396		59,529			(22,551)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/15/2023	3,050	884,158	289.8716	26,927			2,805					(6,732)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/15/2023	6,084	1,770,506	290.9909	53,960			5,621					(13,490)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2023	2,985	869,276	291.2125	26,516			2,762					(6,629)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/16/2023	100	386,843	3873.33	21,779			4,537		3,171			(10,890)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/17/2023	217	840,569	3873.33	47,150			9,823		18,522			(23,575)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2022	09/19/2023	2,415	617,607	255.7713	13,217			2,753		18,062			(6,608)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2023	12,878	3,285,892	255.1594	70,318			14,650		103,155			(35,159)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2023	2,692	777,665	288.8517	23,719			2,471		1			(5,930)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2023	498	1,919,985	3855.93	16,704			3,480		27,453			(8,352)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2022	09/21/2023	7,432	1,894,646	254.9172	40,545			8,447		61,143			(20,273)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2023	3,726	1,076,712	288.9493	32,841			3,421		1			(8,210)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/22/2023	9,254	2,338,497	252.7096	49,810			10,377		94,521			(24,905)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2022	09/22/2023	6,660	1,687,022	253.3168	35,934			7,486		64,318			(17,967)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/22/2023	2,601	750,529	288.5636	22,841			2,379		1			(5,710)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2023	2,151	622,368	289.3413	18,974			1,976					(4,743)				
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			15,579		87,402			(37,389)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/24/2023	247	913,203	3693.23	51,562			10,742		74,108			(25,781)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2022	09/26/2023	5,977	1,503,700	251.6015	32,029			6,673		67,259			(16,014)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2023	7,929	1,994,305	251.5358	42,678			8,891		89,727			(21,339)				
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			49,470		294,374			(118,727)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2022	09/28/2023	8,617	2,183,277	253.3679	46,722			9,734		83,014			(23,361)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2023	2,369	675,162	284.9491	20,568			2,143		6			(5,142)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/29/2023	8,869	2,233,134	251.7875	47,566			9,910		98,317			(23,783)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2022	09/29/2023	7,042	1,776,977	252.3389	38,027			7,922		74,467			(19,014)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2023	4,554	1,294,977	284.3788	39,455			4,110		17			(9,864)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/29/2023	1,449	412,155	284.4434	12,552			1,307		5			(3,138)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2021	09/29/2023	1,745	498,467	285.7111	15,172			2,213		3			(3,793)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/30/2023	101	362,490	3585.62	19,828			4,131		29,380			(9,914)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	10/01/2023	131	469,719	3585.62	27,056			5,637		38,107			(13,528)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	10/02/2023	180	644,690	3585.62	34,555			7,199		37,719			(17,278)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2022	10/03/2023	2,348	594,114	253.0207	12,714			3,708		23,399			(6,357)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2022	10/03/2023	7,455	27,423,752	3678.43	292,818			85,405		65,060			(146,409)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2022	10/04/2023	6,021	1,529,941	254.0892	32,741			9,549		54,310			(16,370)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2023	4,835	1,371,492	283.6333	41,798			6,095		33			(10,449)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2022	10/05/2023	16,224	4,115,265	253.6499	88,067			25,686		152,682			(44,033)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	4,405	1,251,302	284.0856	38,126			5,560		26			(9,531)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	430	771,960	1796.412	30,492			4,447		12,407			(7,623)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/06/2023	10,755	2,709,543	251.9342	57,713			16,833		117,920			(28,857)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2022	10/06/2023	5,061	1,281,211	253.1661	27,290			7,960		49,825			(13,645)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/06/2023	2,207	626,538	283.9071	19,054			2,779		15			(4,763)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2023	4,073	1,158,189	284.3796	35,282			5,145		22			(8,820)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	2,600	740,015	284.5832	22,522			3,284		13			(5,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	731	1,319,790	1804.509	51,472			7,506		17,586			(12,868)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/07/2023	8,445	30,738,125	3639.66	316,771			92,392		843,452			(158,386)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/08/2023	8,745	31,829,523	3639.66	402,511			117,399		1,147,888			(201,255)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/09/2023	6,655	24,222,716	3639.66	247,837			72,286		614,905			(123,919)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2022	10/10/2023	3,776	948,433	251.1909	20,202			5,892		44,022			(10,101)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023	6,988	1,753,471	250.9348	37,349			10,893		83,146			(18,674)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023	493	1,768,016	3588.84	16,796			4,899		25,557			(8,398)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2022	10/12/2023	9,021	2,265,048	251.0912	48,246			14,072		106,039			(24,123)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2023	7,321	2,074,812	283.4122	63,137			9,207		80			(15,784)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2022	10/12/2023	665	2,377,054	3577.03	123,275			35,955		116,114			(61,637)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	6,970	1,743,749	250.1911	36,967			10,782		87,796			(18,484)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2022	10/13/2023	9,145	2,296,508	251.1123	48,916			14,267		107,338			(24,458)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2023	2,584	733,356	283.79	22,301			3,252		25			(5,575)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/13/2023	6,840	1,947,536	284.7306	59,102			8,619		46			(14,775)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/13/2023	1,778	506,768	285.0508	15,400			2,246		11			(3,850)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/14/2023	239	855,000	3583.07	44,375			12,943		47,325			(22,187)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/15/2023	354	1,270,095	3583.07	73,157			21,338		65,677			(36,579)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/16/2023	160	573,294	3583.07	30,843			8,996		32,576			(15,422)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/17/2022	10/17/2023	2,542	637,979	250.9768	13,589			3,963		30,170			(6,794)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2022	10/18/2023	7,340	1,844,202	251.267	39,282			11,457		85,161			(19,641)				
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			5,449		10,438			(9,340)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2022	10/19/2023	8,137	2,038,288	250.5019	43,416			12,663		100,179			(21,708)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2023	5,432	1,551,001	285.5126	47,110			6,870		36			(11,778)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2022	10/20/2023	6,929	1,732,894	250.1	36,911			10,766		87,910			(18,455)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	7,039	1,767,233	251.077	37,642			10,979		82,924			(18,821)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/20/2023	2,814	800,811	284.6185	24,266			3,539		27			(6,067)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/20/2023	3,262	930,946	285.3516	28,226			4,116		24			(7,057)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2023	3,988	1,137,873	285.359	34,565			5,041		29			(8,641)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/21/2023	547	2,054,378	3752.75	106,992			31,206		162,207			(53,496)				

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/22/2023	111	416,117	3752.75	17,643			5,146		11,350			(8,822)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2022	10/24/2023	1,960	492,280	251.178	10,486			3,058		22,923			(5,243)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2022	10/24/2023	1,179	2,086,849	1770.71	44,867			13,086		57,714			(22,434)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2022	10/25/2023	9,862	2,487,340	252.2071	52,980			15,453		106,195			(26,490)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2023	1,390	396,452	285.1287	12,032			1,755		14			(3,008)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2022	10/26/2023	8,077	2,037,162	252.2062	43,392			12,656		87,007			(21,696)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2023	5,603	1,597,686	285.1409	48,474			7,069		57			(12,118)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2022	10/27/2023	6,702	1,691,545	252.4076	36,030			10,509		71,008			(18,015)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/27/2023	13,053	3,298,144	252.6749	69,921			20,394		135,218			(34,960)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2023	2,915	830,864	285.0308	25,195			3,674		32			(6,299)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/27/2023	2,761	789,668	286.0128	23,943			3,492		21			(5,986)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/27/2023	4,038	1,156,032	286.2596	34,999			5,104		28			(8,750)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2022	10/27/2023	4,444	13,668,694	3075.89	359,514			104,858		446,416			(179,757)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/28/2023	95	371,319	3901.06	14,333			4,180		811			(7,166)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/29/2023	368	1,437,015	3901.06	76,178			22,219		63,704			(38,089)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/30/2023	177	692,124	3901.06	39,174			11,426		34,815			(19,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2022	10/31/2023	2,013	3,593,527	1784.95	77,620			22,639		78,117			(38,810)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2022	11/01/2023	8,910	2,243,717	251.8136	47,791			17,922		99,260			(23,896)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2023	1,341	384,522	286.8148	11,653			2,185		9			(2,913)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2022	11/02/2023	11,033	2,771,685	251.2065	58,760			22,035		128,967			(29,380)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2023	3,705	1,066,384	287.8369	32,358			6,067		19			(8,090)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2022	11/03/2023	7,696	1,926,521	250.3181	40,842			15,316		96,209			(20,421)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/03/2023	12,403	3,111,176	250.8315	65,957			24,734		149,227			(32,978)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2023	3,144	907,037	288.5266	27,510			5,158		13			(6,877)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/03/2023	1,945	566,670	291.4148	17,187			3,223		3			(4,297)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/04/2023	118	446,173	3770.55	22,933			8,600		12,072			(11,467)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/05/2023	201	756,000	3770.55	41,807			15,678		31,779			(20,903)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/06/2023	100	375,351	3770.55	18,617			6,982		22,453			(9,309)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2022	11/07/2023	3,695	926,771	250.7964	19,648			7,368		44,604			(9,824)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2022	11/08/2023	8,790	2,211,630	251.6045	46,887			17,582		99,730			(23,443)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2023	2,887	841,401	291.4392	25,541			4,789		5			(6,385)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	11,002	2,760,764	250.9287	58,528			21,948		131,526			(29,264)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2023	4,275	1,246,591	291.5924	37,832			7,093		7			(9,458)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	4,253	13,124,962	3085.72	387,082			145,156		452,688			(193,541)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	728	2,729,709	3748.57	150,574			56,465		200,954			(75,287)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2022	11/10/2023	6,409	1,634,719	255.0757	34,820			13,057		53,871			(17,410)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2022	11/10/2023	10,372	2,650,945	255.592	56,200			21,075		82,939			(28,100)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2023	1,630	470,197	288.4637	14,243			2,671		9			(3,561)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2021	11/10/2023	1,551	447,582	288.6333	13,542			2,539		8			(3,385)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	2,395	693,277	289.4853	20,967			3,931		9			(5,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	1,639	3,037,376	1853.091	118,154			22,154		13,198			(29,538)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/13/2023	342	634,663	1853.091	24,752			4,641		2,827			(6,188)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	2,491	636,043	255.3225	13,548			5,080		20,515			(6,774)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2022	11/15/2023	11,962	3,059,016	255.7341	65,157			24,434		94,741			(32,579)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2021	11/15/2023	1,434	414,869	289.2299	12,560			2,355		7			(3,140)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2022	11/16/2023	9,585	2,451,876	255.8007	52,225			19,584		75,491			(26,112)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2021	11/16/2023	4,422	1,281,537	289.8067	38,797			7,274		19			(9,699)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/17/2023	10,356	2,642,646	255.1751	56,024			21,009		86,692			(28,012)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2022	11/17/2023	2,874	734,040	255.4025	15,635			5,863		23,545			(7,818)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2023	1,524	441,626	289.7298	13,377			2,508		7			(3,344)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2021	11/17/2023	1,592	461,971	290.1868	13,984			2,622		6			(3,496)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/17/2023	758	3,007,653	3965.34	29,174			10,940		40,508			(14,587)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/19/2023	365	1,445,570	3965.34	79,013			29,630		41,519			(39,506)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/20/2023	517	2,050,131	3965.34	19,886			7,457		27,559			(9,943)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/21/2022	11/21/2023	2,688	685,351	254.9871	14,529			5,449		22,967			(7,265)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2023	6,118	1,562,213	255.3518	33,119			12,420		50,561			(16,559)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2023	10,569	2,702,534	255.6937	57,294			21,485		84,551			(28,647)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2021	11/22/2023	3,496	1,006,160	287.7835	30,412			5,702		38			(7,603)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2021	11/22/2023	3,300	951,303	288.3125	28,761			5,393		30			(7,190)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2023	3,468	6,275,230	1809.42	113,387			42,520		79,222			(56,693)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2023	2,110	6,617,319	3136.59	183,287			68,733		141,595			(91,644)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2023	4,130	12,960,891	3138.07	397,375			149,016		326,419			(198,688)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2022	11/24/2023	3,063	782,988	255.6491	16,599			6,225		24,647			(8,300)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/24/2023	3,448	881,675	255.6937	18,780			7,042		27,631			(9,390)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/24/2021	11/24/2023	3,216	926,575	288.112	28,004			5,251		33			(7,001)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/24/2023	3,034	874,704	288.2783	26,476			4,964		30			(6,619)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/24/2023	2,199	3,979,297	1809.42	78,984			29,619		53,776			(39,492)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/24/2023	3,167	9,939,712	3138.07	252,287			94,608		188,536			(126,144)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2022	11/26/2023	116	468,602	4026.12	25,117			9,419		11,663			(12,559)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2022	11/27/2023	499	2,007,261	4026.12	117,275			43,978		59,746			(58,637)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023	6,762	1,724,482	255.0369	36,559			13,710		57,844			(18,280)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023	2,432	4,387,080	1803.87	85,440			32,040		65,656			(42,720)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2022	11/30/2023	7,959	2,041,891	256.5572	43,492			16,310		58,964			(21,746)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2021	11/30/2023	1,986	573,151	288.5795	17,349			3,253		21			(4,337)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/01/2023	13,765	3,541,419	257.2789	75,078			34,411		94,940			(37,539)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2022	12/01/2023	9,166	2,359,006	257.3509	50,247			23,030		62,759			(25,123)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/01/2023	3,570	1,026,054	287.3919	31,015			7,107		58			(7,754)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2023	3,359	965,737	287.5318	29,241			6,701		52			(7,310)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2021	12/01/2023	1,646	473,962	287.9991	14,350			3,289		22			(3,588)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/02/2023	106	431,740	4071.7	24,868			11,398		6,170			(12,434)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/03/2023	346	1,407,844	4071.7	80,454			36,875		17,907			(40,227)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/05/2022	12/05/2023	3,365	862,802	256.4272	18,291			8,384		25,372			(9,146)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2022	12/06/2023	9,258	2,374,063	256.4449	50,330			23,068		69,757			(25,165)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2022	12/07/2023	7,903	2,030,476	256.9302	43,249			19,823		56,837			(21,625)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2023	2,916	842,967	289.047	25,465			5,836		34			(6,366)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2022	12/07/2023	1,248	4,909,041	3933.92	163,497			74,936		126,329			(81,748)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2022	12/08/2023	9,452	2,424,730	256.5204	51,404			23,560		70,842			(25,702)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/08/2022	12/08/2023	3,453	887,006	256.8495	18,893			8,659		25,062			(9,447)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2021	12/08/2023	1,599	461,528	288.6394	13,935			3,193		22			(3,484)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/08/2023	3,106	897,820	289.0246	27,105			6,212		37			(6,776)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2023	11,937	3,074,989	257.6096	65,497			30,020		80,739			(32,749)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2023	3,960	7,166,473	1809.79	143,672			65,850		101,146			(71,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2023	3,157	9,930,551	3145.58	277,134			127,020		231,291			(138,567)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	12,015	3,092,384	257.3739	65,868			30,189		83,316			(32,934)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2023	9,515	2,741,447	288.1068	82,860			18,989		178			(20,715)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/15/2023	11,997	3,075,635	256.3687	65,203			29,885		91,840			(32,602)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2022	12/15/2023	6,619	1,698,169	256.569	36,171			16,578		49,710			(18,086)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2021	12/15/2023	4,916	1,419,191	288.6776	42,887			9,828		80			(10,722)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2021	12/15/2023	2,356	681,100	289.0538	20,582			4,717		34			(5,146)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2021	12/15/2023	4,019	1,163,372	289.4723	35,149			8,055		51			(8,787)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/15/2023	1,469	5,657,281	3852.36	55,441			25,411		76,742			(27,721)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/16/2023	199	765,720	3852.36	44,641			20,461		41,632			(22,321)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/17/2023	396	1,525,679	3852.36	90,024			41,261		84,329			(45,012)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/18/2023	531	2,044,528	3852.36	20,036			9,183		27,693			(10,018)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2022	12/19/2023	4,518	1,154,222	255.4601	24,585			11,268		37,747			(12,292)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023	10,858	2,770,295	255.1271	59,007			27,045		93,522			(29,504)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2023	4,604	1,328,273	288.4825	40,156			9,202		90			(10,039)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023	907	3,467,815	3821.62	33,638			15,417		47,174			(16,819)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	13,471	3,443,587	255.6373	73,348			33,618		110,921			(36,674)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2021	12/21/2023	7,755	2,240,828	288.9704	67,700			15,515		135			(16,925)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	435	1,685,656	3878.44	90,799			41,616		114,321			(45,399)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2022	12/22/2023	8,992	2,288,579	254.5256	48,518			22,237		81,712			(24,259)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2022	12/22/2023	7,667	1,954,340	254.917	41,627			19,079		67,353			(20,814)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2021	12/22/2023	1,395	404,107	289.7661	12,208			2,798		20			(3,052)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/22/2023	1,295	375,355	289.8362	11,328			2,596		18			(2,832)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2022	12/22/2023	961	3,672,484	3822.39	35,256			16,159		49,905			(17,628)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2022	12/28/2023	18,004	4,561,052	253.3314	97,150			44,527		181,197			(48,575)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2023	10,639	3,089,433	290.3773	93,261			21,372		147			(23,315)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2022	12/28/2023	7,394	23,048,749	3117.34	673,258			308,577		763,596			(336,629)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2022	12/29/2023	5,419	1,375,830	253.8907	29,168			13,368		52,144			(14,584)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	7,138	1,813,290	254.0318	38,442			17,619		67,891			(19,221)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/31/2021	12/29/2023	1,273	368,418	289.3545	11,107			2,545		24			(2,777)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2021	12/29/2023	2,226	644,895	289.7353	19,459			4,459		38			(4,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	2,454	4,406,797	1795.8	82,634			37,874		77,720			(41,317)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	618	2,377,089	3849.28	23,058			10,568		32,046			(11,529)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2022	12/31/2023	247	947,486	3839.5	57,810			26,496		54,863			(28,905)				
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			5,087		3,011			(4,696)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2023	01/04/2024	10,511	2,675,641	254.5531		56,724		30,725		96,049			(25,998)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2023	01/05/2024	17,870	4,538,172	253.955		96,209		52,113		171,671			(44,096)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/05/2024	9,310	2,381,215	255.7713		50,482		27,344		76,633			(23,137)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/07/2022	01/05/2024	2,399	676,824	282.1404	20,358			5,513		328			(5,089)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2024	7,489	2,121,384	283.2848	63,943			17,318		783			(15,986)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/05/2024	6,250	19,635,329	3141.49		526,275		285,066		506,562			(241,210)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/07/2024	146	570,037	3895.08		26,621		14,420		14,570			(12,201)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/08/2024	3,093	9,717,522	3141.49		257,295		139,368		247,194			(117,927)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/08/2024	208	810,248	3895.08		46,602		25,243		47,391			(21,359)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2023	01/09/2024	3,136	803,970	256.3618		17,125		9,276		24,564			(7,849)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2024	4,191	1,074,161	256.2755		22,880		12,393		33,115			(10,486)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2024	2,843	5,124,030	1802.1		100,338		54,350		86,791			(45,988)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2023	01/11/2024	5,726	1,471,646	257.0319		31,346		16,979		42,250			(14,367)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2022	01/11/2024	5,438	1,537,789	282.7769	46,292			12,537		701			(11,573)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	6,997	1,803,052	257.7048		38,225		20,705		48,506			(17,520)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/12/2024	6,966	1,797,332	258.0103		38,283		20,737		46,896			(17,546)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2022	01/12/2024	3,156	888,106	281.4397	26,711			7,234		556			(6,678)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/14/2022	01/12/2024	1,488	418,957	281.4806	12,577			3,406		260			(3,144)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2024	3,257	921,196	282.8437	27,716			7,506		419			(6,929)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/12/2024	2,092	3,780,408	1806.71		71,559		38,761		57,354			(32,798)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/12/2024	714	2,842,720	3983.17		28,427		15,398		36,899			(13,029)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/17/2023	01/17/2024	1,963	505,946	257.6865		10,777		5,837		13,709			(4,939)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/17/2023	01/17/2024	434	1,732,334	3990.97		17,843		9,665		22,362			(8,178)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2023	01/18/2024	12,025	3,105,715	258.2649		66,152		35,832		79,531			(30,320)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2024	4,323	1,205,203	278.7913	36,167			9,795		1,423			(9,042)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2023	01/19/2024	9,110	2,348,473	257.791		50,022		27,096		63,117			(22,927)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	14,155	3,652,547	258.0357		77,434		41,943		95,814			(35,491)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/19/2024	2,669	739,755	277.1273	22,194			6,011		1,227			(5,549)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2022	01/19/2024	1,644	456,551	277.7849	13,700			3,710		666			(3,425)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2024	7,903	2,199,156	278.2841	65,997			17,874		2,905			(16,499)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2023	01/19/2024	790	3,080,983	3898.85		31,426		17,022		40,613			(14,404)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	1,083	4,301,675	3972.61		43,447		23,534		55,724			(19,913)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/22/2024	1,471	408,855	277.8618	12,274			3,324		605			(3,069)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/22/2024	592	2,351,209	3972.61		23,747		12,863		30,397			(10,884)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2023	01/23/2024	2,382	615,029	258.2435		13,100		7,096		15,875			(6,004)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2022	01/23/2024	1,506	415,885	276.1462	12,481			3,380		860			(3,120)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2023	01/24/2024	8,237	2,129,026	258.4835		45,348		24,564		53,711			(20,785)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2023	01/25/2024	9,684	2,503,471	258.5271		53,324		28,884		62,956			(24,440)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2023	01/26/2024	4,259	1,102,228	258.797		23,477		12,717		27,006			(10,761)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2023	01/26/2024	6,729	1,742,086	258.9004		36,932		20,005		42,238			(16,927)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/26/2024	3,564	978,847	274.6515	29,293			7,934		2,716			(7,323)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2024	3,263	898,729	275.4673	26,972			7,305		2,156			(6,743)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2023	01/29/2024	418	1,702,281	4070.56		96,422		52,229		73,831			(44,194)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2023	01/30/2024	2,270	584,868	257.6979		12,458		6,748		16,045			(5,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2023	01/30/2024	1,100	1,976,426	1797.5		42,296		22,910		40,939			(19,385)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2023	01/31/2024	8,972	2,320,876	258.6666		49,435		26,777		57,964			(22,658)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2022	01/31/2024	4,243	1,180,463	278.2374	35,343			9,572		1,764			(8,836)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2023	02/01/2024	6,349	1,653,206	260.4		35,213		22,008		34,580			(13,205)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2022	02/01/2024	2,016	561,614	278.5122	16,821			5,257		803			(4,205)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/02/2024	8,432	2,196,469	260.5		46,565		29,103		45,491			(17,462)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	7,713	2,020,316	261.95		43,033		26,895		35,696			(16,137)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/02/2024	1,752	484,562	276.6455	14,492			4,529		992			(3,623)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2022	02/02/2024	2,172	605,395	278.6846	18,135			5,667		845			(4,534)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	2,897	5,255,388	1813.82		103,566		64,728		76,960			(38,837)				
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			19,518		19,263			(15,614)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	3,049	9,674,016	3172.36		260,249		162,656		227,636			(97,593)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/03/2024	105	432,517	4136.48		26,038		16,273		15,916			(9,764)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/05/2024	280	1,157,226	4136.48		67,168		41,980		45,487			(25,188)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2023	02/06/2024	2,131	552,590	259.25		11,715		7,322		13,111			(4,393)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2024	6,559	1,703,019	259.67		36,104		22,565		38,785			(13,539)				
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			6,604		7,913			(5,283)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2023	02/08/2024	14,618	3,788,736	259.18		80,321		50,201		90,736			(30,120)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2022	02/08/2024	7,326	2,025,481	276.4934	60,440			18,888		4,462			(15,110)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/09/2024	16,279	4,201,393	258.09		89,070		55,668		112,149			(33,401)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024	4,439	1,148,047	258.62		24,339		15,212		29,112			(9,127)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/09/2024	4,902	1,351,355	275.6831	40,149			12,546		3,457			(10,037)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2022	02/09/2024	5,667	1,563,582	275.8976	46,413			14,504		3,854			(11,603)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2022	02/09/2024	1,304	362,020	277.6104	10,800			3,375		657			(2,700)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/09/2024	7,447	13,416,113	1801.62		258,945		161,841		240,094			(97,105)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/10/2024	451	1,846,360	4090.46		99,160		61,975		40,552			(37,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/12/2024	3,187	5,741,287	1801.62		106,765		66,728		99,786			(40,037)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/13/2023	02/13/2024	7,344	1,898,783	258.53		40,254		25,159		48,759			(15,095)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	8,127	2,099,051	258.28		44,500		27,812		55,307			(16,687)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2023	02/15/2024	9,262	2,393,104	258.37		50,734		31,709		62,593			(19,025)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2022	02/15/2024	10,284	2,840,077	276.1723	84,390			26,372		6,963			(21,098)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2023	02/15/2024	2,896	9,171,256	3166.59		306,949		191,843		288,780			(115,106)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/16/2024	12,104	3,118,346	257.63		66,109		41,318		87,578			(24,791)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	8,454	2,179,980	257.86		46,216		28,885		59,905			(17,331)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/16/2024	6,342	1,746,254	275.3559	51,951			16,235		4,955			(12,988)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2022	02/16/2024	5,330	1,468,924	275.5773	43,709			13,659		4,014			(10,927)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2022	02/16/2024	2,130	588,258	276.1628	17,498			5,468		1,455			(4,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	2,354	4,248,736	1804.75		80,634		50,396		72,582			(30,238)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/16/2024	8,539	15,420,918	1805.95		294,009		183,756		262,856			(110,253)				
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			47,459		78,236			(37,967)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	3,362	10,630,355	3162.26		310,588		194,117		296,621			(116,470)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/16/2024	6,628	20,975,079	3164.76		575,316		359,573		534,402			(215,744)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/18/2024	174	708,268	4079.09		40,300		25,188		19,949			(15,113)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/19/2024	157	639,363	4079.09		40,919		25,575		23,990			(15,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2024	1,995	3,602,394	1805.95		72,711		45,444		65,117			(27,267)				
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			6,162		10,207			(4,929)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2024	2,911	9,213,342	3164.76		294,266		183,916		280,435			(110,350)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2023	02/21/2024	2,876	735,673	255.82		15,596		9,748		24,406			(5,849)				
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			8,357		13,869			(6,686)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2023	02/22/2024	24,639	6,307,071	255.98		133,710		83,569		206,428			(50,141)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2022	02/22/2024	4,249	1,167,514	274.7915	34,713			10,848		3,776			(8,678)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/23/2024	7,155	1,826,605	255.28		38,541		24,088		63,486			(14,453)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2023	02/23/2024	3,552	910,703	256.4		19,307		12,067		28,750			(7,240)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2024	3,512	960,957	273.6128	28,557			8,924		3,775			(7,139)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/25/2022	02/23/2024	2,165	596,603	275.5489	17,729			5,540		1,715			(4,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/23/2024	7,100	12,729,834	1792.97		250,090		156,306		273,119			(93,784)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/23/2024	4,893	15,389,370	3144.89		423,148		264,467		456,507			(158,680)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2023	02/23/2024	8,279	33,216,380	4012.32		986,321		616,450		1,394,143			(369,870)				
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			1,610		6,734			(1,288)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/24/2024	130	516,692	3970.04		30,485		19,053		26,307			(11,432)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/25/2024	309	1,225,961	3970.04		69,635		43,522		71,046			(26,113)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2024	3,149	5,646,350	1792.97		105,466		65,916		115,325			(39,550)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2024	2,123	6,675,582	3144.89		200,286		125,179		217,977			(75,107)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2024	2,732	698,353	255.61		14,805		9,253		23,671			(5,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2024	1,655	2,967,780	1793.56		62,620		39,138		68,360			(23,483)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2024	2,464	7,754,794	3147.15		234,913		146,820		255,419			(88,092)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2024	5,016	1,282,689	255.71		27,193		16,996		43,158			(10,197)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024	5,593	1,425,624	254.91		30,223		21,408		51,342			(8,815)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2023	03/01/2024	7,332	1,869,612	254.99		39,636		28,075		66,852			(11,560)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/01/2024	5,020	1,284,452	255.85		27,102		19,197		42,757			(7,905)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/01/2024	1,307	360,863	276.0267	10,740			3,804		1,002			(2,685)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/01/2024	2,863	791,867	276.6316	23,589			8,354		1,988			(5,897)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2022	03/01/2024	3,874	1,074,971	277.499	32,158			11,389		2,331			(8,039)				
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			12,832		17,722			(9,058)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/04/2024	4,347	1,112,090	255.85		23,576		16,700		37,094			(6,876)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/04/2024	6,997	1,931,942	276.1283	57,634			20,412		5,374			(14,408)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/04/2024	289	1,169,289	4045.64		63,069		44,674		42,147			(18,395)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2023	03/07/2024	8,897	2,269,456	255.08		47,886		33,919		80,877			(13,967)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2024	5,324	1,460,829	274.4079	43,539			15,420		5,439			(10,885)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2023	03/08/2024	6,959	1,775,114	255.07		37,455		26,531		63,334			(10,924)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2023	03/08/2024	10,031	2,558,865	255.1		53,992		38,244		91,098			(15,748)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/08/2024	5,082	1,297,911	255.4		27,516		19,490		45,069			(8,025)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2022	03/08/2024	2,220	606,866	273.4191	18,008			6,378		2,641			(4,502)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2022	03/08/2024	3,035	830,329	273.5975	24,721			8,755		3,518			(6,180)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2022	03/08/2024	2,177	597,228	274.3305	17,739			6,283		2,262			(4,435)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/10/2024	299	1,154,401	3861.59		62,331		44,151		62,462			(18,180)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/11/2024	2,333	595,794	255.4		12,631		8,947		20,727			(3,684)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/11/2024	164	632,561	3861.59		40,737		28,855		47,261			(11,882)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2023	03/13/2024	2,311	595,043	257.48		12,734		9,020		17,330			(3,714)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	8,583	2,210,413	257.52		47,082		33,350		64,220			(13,732)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2024	1,614	436,941	270.7896	12,938			4,582		2,851			(3,234)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/15/2024	18,161	4,693,181	258.43		100,260		71,018		125,732			(29,243)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/15/2024	8,677	2,249,932	259.3		47,924		33,946		55,538			(13,978)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2024	7,931	2,154,051	271.6055	63,784			22,590		12,596			(15,946)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/15/2024	3,666	997,899	272.2253	29,483			10,442		5,344			(7,371)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2022	03/15/2024	2,726	743,374	272.73	21,953			7,775		3,702			(5,488)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/15/2024	4,975	8,840,978	1777.12		165,518		117,242		224,215			(48,276)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/15/2024	2,515	7,861,422	3125.21		200,415		141,960		308,151			(58,454)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/18/2024	2,836	735,361	259.3		15,737		11,147		18,212			(4,590)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2022	03/18/2024	1,833	501,591	273.5841	14,817			5,248		2,235			(3,704)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/19/2024	1,862	482,894	259.3		10,334		7,320		11,972			(3,014)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2023	03/20/2024	5,263	1,362,520	258.87		29,158		20,654		35,202			(8,504)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2023	03/21/2024	10,155	2,622,102	258.2		55,851		39,561		72,111			(16,290)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2022	03/21/2024	3,498	951,351	271.9482	28,016			9,922		5,434			(7,004)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2023	03/22/2024	12,944	3,345,303	258.45		71,255		50,472		90,036			(20,783)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2023	03/22/2024	8,759	2,274,011	259.63		48,436		34,309		54,873			(14,127)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/22/2024	4,619	1,199,741	259.76		25,554		18,101		28,573			(7,453)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2022	03/22/2024	3,941	1,071,575	271.9347	31,548			11,173		6,157			(7,887)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2022	03/22/2024	4,273	1,162,713	272.0861	34,212			12,117		6,540			(8,553)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/22/2024	3,854	6,835,527	1773.59		134,845		95,516		197,885			(39,330)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/22/2024	3,637	11,357,177	3122.28		275,434		195,099		464,959			(80,335)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/24/2024	301	1,197,067	3970.99		68,472		48,501		59,604			(19,971)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	4,438	1,152,850	259.76		24,671		17,475		27,550			(7,196)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/25/2024	2,841	770,349	271.1313	22,611			8,008		5,001			(5,653)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	4,116	7,299,555	1773.59		140,578		99,576		204,995			(41,002)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	2,517	7,859,163	3122.28		186,201		131,893		316,220			(54,309)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	174	692,359	3970.99		40,503		28,690		43,652			(11,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2024	3,498	6,204,467	1773.59		123,194		87,262		179,532			(35,932)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2024	3,108	9,703,316	3122.28		242,980		172,111		408,470			(70,869)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2023	03/27/2024	2,495	645,617	258.74		13,752		9,741		17,008			(4,011)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2023	03/28/2024	8,504	2,196,104	258.25		46,777		33,134		60,504			(13,643)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2023	03/28/2024	16,069	4,158,903	258.82		88,585		62,747		108,859			(25,837)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2023	03/28/2024	7,640	1,978,046	258.89		42,132		29,844		51,439			(12,289)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2023	03/28/2024	4,999	1,298,351	259.72		27,525		19,497		31,253			(8,028)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2022	03/28/2024	2,745	744,816	271.381	21,836			7,734		4,727			(5,459)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2022	03/28/2024	5,231	1,423,196	272.0826	41,670			14,758		8,206			(10,417)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2022	03/28/2024	2,708	736,967	272.145	21,592			7,647		4,213			(5,398)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2022	03/28/2024	3,246	883,837	272.2893	25,895			9,171		4,952			(6,474)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2023	04/01/2024	2,442	634,368	259.72		13,512		9,571		15,338			(3,941)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2022	04/01/2024	3,643	988,960	271.4462	28,940			11,455		6,315			(7,235)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2023	04/04/2024	10,084	2,628,050	260.61		55,977		44,315		58,627			(11,662)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2024	2,090	568,190	271.8109	16,636			6,585		3,493			(4,159)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2023	04/05/2024	17,522	4,564,909	260.52		97,233		76,976		102,799			(20,257)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2023	04/05/2024	12,920	3,369,284	260.79		71,766		56,815		73,944			(14,951)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2022	04/05/2024	3,399	915,505	269.3317	26,746			10,587		7,799			(6,687)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2022	04/05/2024	2,643	711,851	269.3737	20,809			8,237		6,032			(5,202)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2022	04/05/2024	6,511	1,760,050	270.3087	51,446			20,364		13,239			(12,862)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2023	04/08/2024	4,357	1,136,156	260.79		24,314		19,248		25,028			(5,065)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/08/2024	1,342	360,370	268.4943	10,527			4,167		3,435			(2,632)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/10/2023	04/10/2024	7,198	1,869,350	259.7		39,817		31,522		45,748			(8,295)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2023	04/11/2024	6,733	1,746,868	259.46		37,208		29,457		43,740			(7,752)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	13,512	3,504,185	259.35		74,289		58,812		88,729			(15,477)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2023	04/12/2024	12,003	3,114,018	259.43		66,329		52,510		78,290			(13,818)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2023	04/12/2024	7,497	1,950,905	260.22		41,554		32,897		45,557			(8,657)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/12/2024	2,730	730,085	267.4273	21,333			8,444		7,989			(5,333)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2024	4,667	1,251,660	268.2161	36,644			14,505		12,473			(9,161)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2022	04/12/2024	1,820	489,420	268.903	14,335			5,674		4,488			(3,584)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2023	04/17/2024	3,178	824,349	259.37		17,559		13,901		20,931			(3,658)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2023	04/18/2024	15,650	4,061,016	259.48		86,500		68,479		102,207			(18,021)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2022	04/18/2024	5,236	1,398,772	267.1531	40,907			16,192		16,031			(10,227)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2023	04/19/2024	11,886	3,080,249	259.15		65,609		51,941		79,942			(13,669)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2023	04/19/2024	7,210	1,868,684	259.17		39,803		31,511		48,433			(8,292)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2023	04/19/2024	9,856	2,554,606	259.18		54,158		42,875		66,105			(11,283)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/19/2024	3,676	975,862	265.4538	28,375			11,232		13,558			(7,094)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2022	04/19/2024	8,265	2,205,898	266.8897	64,339			25,468		26,114			(16,085)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2022	04/19/2024	5,834	1,558,038	267.0595	45,443			17,988		18,091			(11,361)				
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			19,745		17,871			(12,471)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2023	04/22/2024	4,713	1,221,433	259.18		26,017		20,596		31,699			(5,420)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2023	04/23/2024	2,521	653,308	259.18		13,915		11,016		16,971			(2,899)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/24/2023	04/24/2024	2,598	673,709	259.32		14,350		11,360		17,314			(2,990)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2023	04/25/2024	12,350	3,202,538	259.31		68,214		54,003		82,402			(14,211)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2024	3,434	913,100	265.8844	26,606			10,532		12,250			(6,651)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2023	04/26/2024	17,247	4,464,730	258.88		95,099		75,287		119,535			(19,812)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2023	04/26/2024	13,174	3,415,589	259.27		72,752		57,595		88,342			(15,157)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2023	04/26/2024	10,265	2,669,346	260.04		56,590		44,801		64,419			(11,790)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2022	04/26/2024	2,750	728,618	264.9327	21,233			8,405		10,851			(5,308)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2024	6,040	1,601,232	265.1198	46,772			18,514		23,376			(11,693)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2023	04/29/2024	3,519	915,181	260.04		19,493		15,432		22,156			(4,061)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2022	04/29/2024	3,085	815,038	264.2158	23,696			9,380		13,154			(5,924)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2023	04/30/2024	2,522	655,760	260.04		13,968		11,058		15,892			(2,910)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/01/2023	05/01/2024	3,459	897,475	259.44		19,116		16,727		22,972			(2,390)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2023	05/02/2024	8,471	2,201,515	259.89		46,892		41,031		54,174			(5,862)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2022	05/02/2024	3,344	883,712	264.2455	25,687			11,238		14,290			(6,422)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2023	05/03/2024	13,585	3,542,113	260.73		75,447		66,016		80,788			(9,431)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2023	05/03/2024	11,885	3,109,740	261.64		66,237		57,958		65,146			(8,280)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2022	05/03/2024	1,691	445,248	263.3782	12,930			5,657		7,875			(3,232)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2022	05/03/2024	3,299	872,019	264.3181	25,347			11,089		14,019			(6,337)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2023	05/06/2024	6,391	1,672,106	261.64		35,616		31,164		35,162			(4,452)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2022	05/06/2024	2,668	701,108	262.7869	20,376			8,914		13,206			(5,094)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2023	05/07/2024	4,424	1,157,542	261.64		24,771		21,675		24,372			(3,096)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/08/2023	05/08/2024	3,475	906,878	260.97		19,317		16,902		20,346			(2,415)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2023	05/09/2024	12,772	3,331,734	260.86		70,966		62,095		75,654			(8,871)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2022	05/09/2024	3,629	951,617	262.2088	27,740			12,136		19,034			(6,935)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2023	05/10/2024	7,480	1,955,652	261.45		41,655		36,448		42,082			(5,207)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2023	05/10/2024	14,017	3,678,491	262.44		78,352		68,558		72,089			(9,794)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2023	05/10/2024	13,802	3,624,611	262.62		77,204		67,554		69,776			(9,651)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2022	05/10/2024	5,896	1,550,190	262.9025	45,176			19,764		29,034			(11,294)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2022	05/10/2024	3,481	916,173	263.2147	26,696			11,680		16,642			(6,674)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2023	05/13/2024	4,582	1,197,950	261.45		25,516		22,327		25,870			(3,190)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/13/2024	3,006	791,910	263.4538	23,092			10,103		14,111			(5,773)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	1,687	441,097	261.45		9,439		8,260		9,537			(1,180)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/15/2023	05/15/2024	3,223	844,880	262.11		17,996		15,746		17,189			(2,249)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2024	16,034	4,187,853	261.18		89,201		78,051		93,035			(11,150)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2022	05/16/2024	4,553	1,199,683	263.4865	34,991			15,309		21,403			(8,748)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2023	05/17/2024	8,169	2,132,050	260.98		45,199		39,550		48,285			(5,650)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2023	05/17/2024	9,127	2,386,299	261.46		50,590		44,266		51,746			(6,324)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2023	05/17/2024	21,492	5,621,389	261.56		119,736		104,769		120,740			(14,967)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2022	05/17/2024	5,065	1,331,003	262.7979	38,730			16,944		25,428			(9,682)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2022	05/17/2024	1,534	403,425	263.0704	11,743			5,138		7,507			(2,936)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2022	05/17/2024	4,436	1,168,452	263.3919	33,997			14,874		21,071			(8,499)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2023	05/20/2024	4,216	1,100,427	260.98		23,439		20,509		25,005			(2,930)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2022	05/20/2024	1,850	487,538	263.4978	14,217			6,220		8,739			(3,554)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/22/2023	05/22/2024	3,536	924,454	261.46		19,691		17,230		20,157			(2,461)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2023	05/23/2024	12,951	3,380,661	261.04		72,008		63,007		76,682			(9,001)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2023	05/24/2024	16,033	4,166,819	259.89		88,337		77,294		104,750			(11,042)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2023	05/24/2024	12,384	3,221,081	260.09		68,287		59,751		79,588			(8,536)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2023	05/24/2024	11,324	2,959,360	261.33		62,738		54,896		65,443			(7,842)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2024	5,751	1,514,584	263.3671	44,227			19,349		27,655			(11,057)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/24/2024	7,199	1,900,497	264.0077	55,479			24,272		32,594			(13,870)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2022	05/24/2024	1,851	489,940	264.7558	14,291			6,252		7,798			(3,573)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2022	05/24/2024	2,494	662,592	265.6286	19,309			8,448		9,647			(4,827)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2023	05/28/2024	1,787	466,917	261.33		9,945		8,702		10,372			(1,243)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/30/2023	05/30/2024	3,388	889,401	262.48		18,855		16,498		17,814			(2,357)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2023	05/31/2024	10,382	2,730,613	263.01		57,889		50,653		52,107			(7,236)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2023	05/31/2024	11,237	2,962,074	263.5892		62,796		60,179		53,459			(2,616)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2022	05/31/2024	9,008	2,374,581	263.6059	69,050			33,087		42,787			(17,263)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2023	05/31/2024	19,294	5,094,657	264.0589		108,007		103,506		87,847			(4,500)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2022	05/31/2024	3,730	987,259	264.6771	28,779			12,591		16,016			(7,195)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2022	05/31/2024	2,940	778,359	264.7547	22,619			10,838		12,530			(5,655)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2023	06/03/2024	2,856	752,771	263.5892		16,034		15,366		13,643			(668)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/05/2023	06/05/2024	5,225	1,376,405	263.45		29,180		27,964		25,350			(1,216)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/06/2023	06/06/2024	10,515	2,773,414	263.7573		58,796		56,347		49,667			(2,450)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2023	06/07/2024	15,689	4,113,957	262.2146		87,216		83,582		85,277			(3,634)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2023	06/07/2024	6,138	1,613,468	262.8757		34,206		32,780		31,457			(1,425)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2023	06/07/2024	19,226	5,060,104	263.1873		107,274		102,804		95,805			(4,470)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2022	06/07/2024	8,600	2,266,062	263.4888	65,736			31,499		41,695			(16,434)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2024	8,888	2,346,740	264.039	68,166			32,663		40,958			(17,041)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2022	06/10/2024	5,458	1,418,762	259.9505	40,928			19,612		36,064			(10,232)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2023	06/10/2024	4,588	1,205,958	262.8757		25,566		24,501		23,602			(1,065)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2023	06/11/2024	2,908	764,549	262.8757		16,285		15,606		14,982			(679)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2023	06/12/2024	5,421	1,432,099	264.1818		30,361		29,095		24,830			(1,265)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/13/2023	06/13/2024	19,633	5,187,109	264.2094		109,967		105,385		89,825			(4,582)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2024	4,862	1,245,860	256.2676	35,709			17,110		42,782			(8,927)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2022	06/14/2024	7,562	1,945,522	257.2649	55,953			26,811		61,842			(13,988)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2023	06/14/2024	12,041	3,185,247	264.541		67,527		64,714		53,496			(2,814)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	15,324	4,054,043	264.5521		85,946		82,365		68,014			(3,581)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2023	06/14/2024	8,117	2,157,565	265.8102		45,740		43,835		31,966			(1,906)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/17/2024	2,698	694,640	257.4195	19,979			9,573		21,856			(4,995)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2023	06/17/2024	4,225	1,117,723	264.541		23,696		22,708		18,855			(987)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2023	06/18/2024	2,228	589,364	264.541		12,553		12,030		9,956			(523)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/20/2023	06/20/2024	4,394	1,161,852	264.4352		24,631		23,605		19,886			(1,026)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2024	12,165	3,133,254	257.5612	90,125			43,185		97,749			(22,531)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2024	1,689	436,310	258.3952	12,576			6,026		12,736			(3,144)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2023	06/21/2024	8,462	2,222,507	262.6596		47,117		45,154		44,976			(1,963)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2023	06/21/2024	13,984	3,680,695	263.202		78,031		74,779		70,862			(3,251)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2023	06/21/2024	20,023	5,273,116	263.3552		111,790		107,132		100,086			(4,658)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/24/2024	3,370	875,128	259.6989	25,265			12,106		23,007			(6,316)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2023	06/24/2024	5,902	1,550,285	262.6596		32,866		31,497		31,485			(1,369)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2023	06/25/2024	1,527	401,078	262.6596		8,543		8,187		8,155			(356)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2023	06/26/2024	5,084	1,331,894	261.9919		28,236		27,060		28,789			(1,177)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2022	06/27/2024	1,954	506,553	259.1817	14,612			7,001		13,934			(3,653)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2023	06/27/2024	15,409	4,047,867	262.6865		85,815		82,239		82,298			(3,576)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2024	3,593	928,826	258.5095	26,798			12,840		27,003			(6,699)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2022	06/28/2024	2,815	729,130	259.009	21,046			10,084		20,358			(5,261)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2022	06/28/2024	2,006	520,432	259.4735	15,043			7,208		13,988			(3,761)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2023	06/28/2024	12,616	3,303,754	261.8799		70,040		67,121		72,280			(2,918)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2023	06/28/2024	10,312	2,711,230	262.9229		57,207		54,823		54,016			(2,384)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2023	06/28/2024	17,105	4,507,476	263.5187		95,558		91,577		85,023			(3,982)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/01/2024	2,295	596,810	260.0691	17,320			9,021		15,304			(4,330)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2023	07/01/2024	6,890	1,811,478	262.9229		38,403		36,803		36,220			(1,600)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2023	07/02/2024	2,820	741,528	262.9229		15,720		15,065		14,844			(655)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2022	07/05/2024	8,577	2,233,512	260.4007	64,551			33,620		55,901			(16,138)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2024	8,692	2,268,315	260.9728	65,867			34,306		54,083			(16,467)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/08/2024	9,287	2,414,064	259.9377	69,716			36,310		62,964			(17,429)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/11/2022	07/11/2024	5,631	1,463,487	259.9122	42,314			22,038		38,349			(10,578)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/12/2024	3,106	806,977	259.7716	23,276			12,123		21,410			(5,819)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2022	07/12/2024	4,317	1,122,444	259.9927	32,480			16,917		29,243			(8,120)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2022	07/12/2024	3,420	889,437	260.0544	25,662			13,366		23,055			(6,416)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/15/2024	3,638	946,893	260.2808	27,360			14,250		24,152			(6,840)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2024	7,253	1,887,455	260.2238	54,425			28,346		48,538			(13,606)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/19/2024	2,610	680,063	260.5331	19,609			10,213		17,047			(4,902)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2022	07/19/2024	2,759	722,504	261.8381	20,875			10,873		16,219			(5,219)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2022	07/22/2024	2,440	639,840	262.1843	18,556			9,665		13,984			(4,639)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/25/2022	07/25/2024	1,990	521,051	261.8472	15,095			7,862		11,759			(3,774)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2022	07/26/2024	4,944	1,292,211	261.3952	37,407			19,483		30,333			(9,352)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/26/2024	3,697	973,357	263.2477	28,182			14,678		19,467			(7,045)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	2,320	612,470	263.9933	17,765			9,252		11,459			(4,441)				
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			14,098		21,517			(6,767)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2022	07/29/2024	2,169	573,397	264.3522	16,642			8,668		10,424			(4,161)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2022	08/01/2024	2,330	616,206	264.4314	17,888			10,062		11,164			(4,472)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2022	08/02/2024	8,977	2,364,376	263.3947	68,413			38,482		47,055			(17,103)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2022	08/02/2024	7,406	1,956,829	264.205	56,560			31,815		36,231			(14,140)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/05/2024	5,217	1,376,445	263.8464	39,917			22,453		26,412			(9,979)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2024	1,494	394,623	264.1424	11,385			6,404		7,402			(2,846)				
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			8,493		11,567			(3,775)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2022	08/09/2024	5,283	1,389,914	263.1068	40,053			22,530		28,590			(10,013)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2022	08/09/2024	3,210	847,845	264.1049	24,438			13,747		15,975			(6,110)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/12/2024	2,007	530,111	264.1838	15,270			8,589		9,954			(3,817)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2024	2,991	791,662	264.6706	22,830			12,842		14,286			(5,707)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/16/2024	1,823	479,801	263.2054	13,796			7,760		9,861			(3,449)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2022	08/16/2024	2,842	749,189	263.6062	21,551			12,123		14,871			(5,388)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2022	08/16/2024	6,638	1,753,840	264.1978	50,519			28,417		33,050			(12,630)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/19/2024	5,064	1,328,743	262.4145	38,239			21,509		29,303			(9,560)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2024	2,500	652,848	261.1152	18,754			10,549		16,076			(4,689)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2022	08/23/2024	4,421	1,153,857	260.9695	33,111			18,625		28,775			(8,278)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2024	7,179	1,874,634	261.1403	53,901			30,320		46,108			(13,475)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2022	08/23/2024	5,176	1,355,880	261.9645	38,887			21,874		31,169			(9,722)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/26/2024	2,502	651,341	260.3331	18,690			10,513		17,134			(4,673)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2024	2,008	521,043	259.4541	14,954			8,412		14,715			(3,738)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	08/30/2024	1,556	401,465	257.9544	11,522			6,961		12,708			(2,881)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2022	08/30/2024	5,699	1,471,534	258.201	42,086			25,427		45,733			(10,521)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2022	08/30/2024	8,521	2,205,700	258.8448	63,083			35,484		65,309			(15,771)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2022	08/30/2024	5,318	1,378,022	259.1176	39,490			22,213		39,964			(9,872)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2024	1,795	461,457	257.044	13,198			7,974		15,672			(3,299)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2022	09/06/2024	8,710	2,248,297	258.1241	64,301			38,849		70,577			(16,075)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2022	09/06/2024	4,450	1,149,283	258.2813	32,869			19,859		35,660			(8,217)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/09/2024	1,891	489,183	258.6379	13,991			8,453		14,808			(3,498)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/12/2022	09/12/2024	2,277	589,413	258.8874	16,857			10,185		17,546			(4,214)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2022	09/13/2024	1,467	375,594	256.0299	10,667			6,445		13,752			(2,667)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2024	4,092	1,049,787	256.5464	29,919			18,076		37,071			(7,480)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/13/2024	3,026	776,909	256.764	22,064			13,330		27,017			(5,516)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/16/2024	5,730	1,467,091	256.0194	41,665			25,173		53,828			(10,416)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2022	09/19/2024	2,949	754,155	255.7713	21,418			12,940		28,186			(5,355)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2022	09/20/2024	1,529	387,240	253.3168	10,920			6,598		17,043			(2,730)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2022	09/20/2024	4,591	1,170,225	254.9172	33,117			20,008		46,366			(8,279)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2024	5,786	1,476,252	255.1594	41,926			25,330		57,546			(10,481)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/23/2024	3,399	858,885	252.7096	24,221			14,633		39,325			(6,055)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2022	09/26/2024	21,313	5,362,344	251.6015	151,218			91,361		263,205			(37,805)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2024	3,997	1,005,379	251.5358	28,452			17,190		49,558			(7,113)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2022	09/27/2024	4,828	1,218,291	252.3389	34,478			20,830		57,155			(8,619)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/30/2024	6,109	1,538,120	251.7875	43,529			26,299		74,715			(10,882)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2022	10/04/2024	2,382	603,079	253.1661	17,007			10,984		26,914			(4,252)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2022	10/04/2024	2,666	676,236	253.6499	19,137			12,360		29,263			(4,784)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2022	10/04/2024	6,951	1,766,263	254.0892	50,162			32,396		74,295			(12,540)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/07/2024	2,400	604,521	251.9342	17,047			11,010		29,152			(4,262)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2022	10/10/2024	2,574	646,591	251.1909	18,234			11,776		32,638			(4,558)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/11/2024	2,542	636,097	250.1911	17,874			11,544		34,067			(4,469)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2024	5,890	1,478,096	250.9348	41,682			26,920		75,773			(10,421)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2022	10/11/2024	4,953	1,243,661	251.0912	35,071			22,650		63,164			(8,768)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2022	10/11/2024	1,911	479,856	251.1123	13,484			8,708		24,341			(3,371)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2022	10/18/2024	3,777	944,686	250.1	26,451			17,083		50,924			(6,613)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2022	10/18/2024	14,215	3,560,954	250.5019	100,063			64,624		187,522			(25,016)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2022	10/18/2024	5,202	1,307,170	251.267	36,731			23,722		65,795			(9,183)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/21/2024	3,565	895,027	251.077	25,150			16,243		45,591			(6,288)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2022	10/25/2024	2,112	532,679	252.2062	15,022			9,701		25,378			(3,755)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2022	10/25/2024	4,400	1,109,620	252.2071	31,180			20,137		52,862			(7,795)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2022	10/25/2024	1,902	480,009	252.4076	13,536			8,742		22,589			(3,384)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/28/2024	2,743	693,051	252.6749	19,544			12,622		32,110			(4,886)				
		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2022	10/31/2024	478	853,850	1784.95	25,701			16,598		27,966			(6,425)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2022	11/01/2024	2,005	501,948	250.3181	14,055			9,662		26,785			(3,514)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2022	11/01/2024	5,283	1,327,160	251.2065	37,160			25,548		67,242			(9,290)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2022	11/01/2024	9,288	2,338,911	251.8136	65,723			45,185		114,299			(16,431)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/04/2024	7,205	1,807,295	250.8315	50,604			34,790		93,663			(12,651)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2022	11/07/2024	6,183	1,550,741	250.7964	43,421			29,852		80,579			(10,855)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/08/2024	8,968	2,250,331	250.9287	63,234			43,474		116,055			(15,809)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2022	11/08/2024	2,136	544,945	255.0757	15,367			10,565		21,772			(3,842)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2022	11/11/2024	6,635	1,695,915	255.592	47,825			32,880		65,588			(11,956)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2024	1,865	476,185	255.3225	13,428			9,232		18,764			(3,357)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2022	11/15/2024	3,719	949,843	255.4025	26,691			18,350		37,249			(6,673)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2022	11/15/2024	8,342	2,133,217	255.7341	60,157			41,358		81,865			(15,039)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/21/2022	11/21/2024	1,550	395,148	254.9871	11,104			7,634		15,953			(2,776)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2024	6,727	1,717,794	255.3518	48,270			33,186		67,766			(12,068)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2024	3,753	959,499	255.6937	26,962			18,536		37,021			(6,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2024	772	1,396,491	1809.42	41,196			28,323		35,592			(10,299)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2024	13,814	3,523,030	255.0369	99,349			68,303		142,184			(24,837)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2022	11/29/2024	6,644	1,704,549	256.5572	48,068			33,047		62,320			(12,017)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2022	11/29/2024	1,999	514,360	257.3509	14,505			10,577		17,834			(3,626)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2024	697	1,258,138	1803.87	37,618			25,863		34,335			(9,405)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/02/2024	4,517	1,162,040	257.2789	32,886			23,979		40,543			(8,221)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/05/2022	12/05/2024	3,956	1,014,322	256.4272	28,604			20,857		37,499			(7,151)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2022	12/06/2024	7,157	1,835,282	256.4449	51,755			37,738		67,799			(12,939)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/08/2022	12/06/2024	2,802	719,649	256.8495	20,294			14,798		25,885			(5,074)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2022	12/06/2024	5,485	1,409,159	256.9302	39,738			28,976		50,414			(9,935)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2022	12/10/2024	2,267	581,404	256.5204	16,396			11,955		21,408			(4,099)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2022	12/13/2024	2,197	563,674	256.569	15,952			11,632		20,715			(3,988)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2022	12/13/2024	3,419	879,966	257.3739	24,903			18,158		30,661			(6,226)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2024	9,296	2,394,628	257.6096	67,768			49,414		82,131			(16,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2024	1,579	2,857,904	1809.79	85,737			62,517		73,915			(21,434)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/16/2024	5,208	1,335,291	256.3687	37,789			27,554		49,779			(9,447)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2022	12/19/2024	1,824	466,049	255.4601	13,189			9,617		18,441			(3,297)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2022	12/20/2024	4,969	1,266,584	254.917	35,718			26,044		51,882			(8,929)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2024	2,979	759,905	255.1271	21,505			15,681		30,719			(5,376)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2022	12/20/2024	14,006	3,580,487	255.6373	101,328			73,885		140,135			(25,332)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2022	12/23/2024	3,990	1,015,644	254.5256	28,641			20,884		42,673			(7,160)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2022	12/27/2024	5,598	1,418,187	253.3314	39,993			29,161		64,167			(9,998)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/27/2024	5,325	1,352,776	254.0318	38,148			27,816		58,664			(9,537)				
		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/27/2024	1,422	2,552,906	1795.8	76,332			55,659		77,672			(19,083)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2022	12/30/2024	2,573	653,192	253.8907	18,420			13,431		28,596			(4,605)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2023	01/03/2025	2,895	735,253	253.955		20,661		15,926		32,100			(4,735)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2023	01/03/2025	5,338	1,355,597	253.9723		38,228		29,467		59,121			(8,761)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2023	01/03/2025	6,045	1,538,690	254.5531		43,391		33,447		64,765			(9,944)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/06/2025	5,006	1,280,386	255.7713		36,235		27,931		49,999			(8,304)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2025	4,945	1,267,156	256.2755		35,861		27,642		47,996			(8,218)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2023	01/10/2025	6,000	1,542,120	257.0319		43,642		33,641		55,636			(10,001)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/10/2025	8,090	2,087,257	258.0103		59,069		45,533		70,620			(13,537)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2025	1,445	2,603,141	1802.1		78,094		60,198		74,893			(17,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/10/2025	957	1,729,292	1806.71		51,879		39,990		47,364			(11,889)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2023	01/13/2025	5,319	1,370,678	257.7048		38,790		29,901		47,388			(8,889)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2023	01/17/2025	2,652	683,535	257.791		19,344		14,911		23,542			(4,433)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/17/2025	4,689	1,209,958	258.0357		34,242		26,395		41,007			(7,847)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2023	01/17/2025	6,960	1,797,622	258.2649		51,052		39,353		60,005			(11,700)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2023	01/23/2025	5,359	1,383,925	258.2435		39,165		30,190		46,397			(8,975)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2023	01/24/2025	4,724	1,221,137	258.4835		34,558		26,639		40,313			(7,920)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2023	01/24/2025	2,789	721,097	258.5271		20,407		15,730		23,737			(4,677)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2023	01/24/2025	7,700	1,992,801	258.797		56,396		43,472		64,429			(12,924)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2023	01/27/2025	5,277	1,366,107	258.9004		38,661		29,801		43,930			(8,860)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2023	01/30/2025	1,270	2,282,321	1797.5		68,013		52,427		69,919			(15,586)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2023	01/31/2025	3,870	1,000,981	258.6666		28,328		21,836		32,760			(6,492)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2023	01/31/2025	3,517	915,764	260.4		25,916		21,057		26,664			(4,859)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	01/31/2025	5,846	1,531,310	261.95		43,336		35,211		39,996			(8,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	01/31/2025	692	1,256,054	1813.82		37,556		30,514		32,429			(7,042)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/03/2025	7,154	1,863,686	260.5		52,742		42,853		53,961			(9,889)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2023	02/06/2025	1,635	423,780	259.25		11,951		9,710		13,382			(2,241)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2023	02/07/2025	4,302	1,112,601	258.62		31,264		25,402		36,656			(5,862)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2023	02/07/2025	3,707	960,835	259.18		27,096		22,015		30,494			(5,080)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2025	7,737	2,009,076	259.67		56,656		46,033		61,730			(10,623)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/10/2025	2,492	643,075	258.09		18,070		14,682		21,964			(3,388)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/10/2025	1,061	1,911,860	1801.62		56,591		45,980		56,592			(10,611)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/11/2025	1,634	421,638	258.09		11,848		9,627		14,408			(2,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/11/2025	490	882,408	1801.62		26,119		21,222		26,139			(4,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/12/2025	851	1,532,579	1801.62		45,518		36,983		45,431			(8,535)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/14/2025	2,340	602,731	257.63		16,876		13,712		21,250			(3,164)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2025	6,778	1,750,745	258.28		49,196		39,972		59,172			(9,224)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2023	02/14/2025	3,023	780,921	258.37		21,866		17,766		26,243			(4,100)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/14/2025	803	1,448,341	1804.75		42,292		34,362		41,631			(7,930)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/14/2025	416	750,665	1805.95		21,769		17,688		21,310			(4,082)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/19/2025	1,090	1,969,101	1805.95		57,301		46,557		56,112			(10,744)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2025	624	1,126,107	1805.95		32,770		26,625		32,114			(6,144)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2023	02/21/2025	1,723	440,665	255.82		12,339		10,025		17,454			(2,313)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2023	02/21/2025	7,497	1,919,197	255.98		53,738		43,662		75,253			(10,076)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2023	02/21/2025	1,478	378,924	256.4		10,610		8,621		14,475			(1,989)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/24/2025	2,855	728,713	255.28		20,404		16,578		29,843			(3,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/24/2025	822	1,474,538	1792.97		42,762		34,744		48,089			(8,018)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/25/2025	693	1,243,159	1792.97		36,052		29,292		40,569			(6,760)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2025	921	1,651,541	1792.97		47,895		38,914		53,932			(8,980)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2025	786	1,410,293	1793.56		40,899		33,230		45,816			(7,668)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2023	02/28/2025	7,100	1,809,948	254.91		50,498		43,133		75,923			(7,364)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2023	02/28/2025	1,209	308,328	254.99		8,602		7,348		12,866			(1,255)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2025	3,003	767,964	255.71		21,426		17,409		30,698			(4,017)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/03/2025	3,534	904,103	255.85		25,224		21,546		35,868			(3,679)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2023	03/07/2025	3,040	775,339	255.07		21,632		18,477		32,281			(3,155)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2023	03/07/2025	6,614	1,687,189	255.08		47,073		40,208		70,215			(6,865)				

SCHEDULE DB - PART A - SECTION 1

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2023	03/07/2025	3,466	884,227	255.1		24,582		20,997		36,756			(3,585)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/10/2025	1,907	487,094	255.4		13,687		11,691		19,904			(1,996)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2023	03/13/2025	3,316	853,846	257.48		24,335		20,786		30,725			(3,549)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2025	6,068	1,562,672	257.52		44,224		37,774		56,126			(6,449)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/14/2025	6,301	1,628,304	258.43		46,195		39,458		55,218			(6,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/14/2025	1,222	2,171,480	1777.12		64,276		54,902		83,272			(9,374)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/17/2025	5,078	1,316,835	259.3		37,530		32,057		42,257			(5,473)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/19/2025	3,291	853,475	259.3		24,409		20,850		27,415			(3,560)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2023	03/20/2025	2,853	738,524	258.87		21,048		17,978		24,403			(3,069)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2023	03/21/2025	6,433	1,660,915	258.2		47,004		40,149		57,314			(6,855)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2023	03/21/2025	3,224	833,272	258.45		23,665		20,214		28,304			(3,451)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2023	03/21/2025	2,998	778,229	259.63		22,180		18,945		24,504			(3,235)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/24/2025	2,997	778,429	259.76		22,263		19,016		24,326			(3,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/24/2025	762	1,350,778	1773.59		39,848		34,037		53,773			(5,811)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2025	2,075	539,035	259.76		15,416		13,168		16,853			(2,248)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2025	1,027	1,821,810	1773.59		53,743		45,906		72,560			(7,838)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2025	1,237	2,193,806	1773.59		64,937		55,467		87,418			(9,470)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2023	03/27/2025	1,724	446,018	258.74		12,667		10,820		14,914			(1,847)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2023	03/28/2025	2,187	564,801	258.25		16,040		13,701		19,485			(2,339)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2023	03/28/2025	9,095	2,353,935	258.82		66,852		57,103		78,340			(9,749)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2023	03/28/2025	6,328	1,638,385	258.89		46,366		39,605		54,278			(6,762)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2023	03/31/2025	3,008	781,355	259.72		22,190		18,954		24,568			(3,236)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/03/2023	04/03/2025	1,599	416,097	260.2		11,817		10,586		12,702			(1,231)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2023	04/04/2025	7,474	1,947,121	260.52		55,493		49,712		58,221			(5,781)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2023	04/04/2025	4,295	1,119,260	260.61		31,899		28,576		33,279			(3,323)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2023	04/04/2025	8,257	2,153,264	260.79		61,368		54,976		63,254			(6,393)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2023	04/07/2025	1,989	518,663	260.79		14,782		13,242		15,261			(1,540)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2023	04/09/2025	4,715	1,229,573	260.79		35,043		31,393		36,217			(3,650)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/10/2023	04/10/2025	5,542	1,439,368	259.7		40,878		36,620		45,556			(4,258)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2023	04/11/2025	9,114	2,364,476	259.43		67,151		60,156		76,186			(6,995)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2023	04/11/2025	1,766	458,084	259.46		13,010		11,654		14,729			(1,355)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2023	04/11/2025	5,084	1,322,925	260.22		37,571		33,657		40,481			(3,914)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2023	04/14/2025	4,688	1,215,803	259.35		34,529		30,932		39,427			(3,597)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2023	04/16/2025	2,380	617,333	259.35		17,532		15,706		20,038			(1,826)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2023	04/17/2025	12,450	3,226,356	259.15		91,306		81,795		106,088			(9,511)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2023	04/17/2025	5,899	1,528,785	259.17		43,265		38,758		50,222			(4,507)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2023	04/17/2025	2,070	536,928	259.37		15,195		13,612		17,408			(1,583)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2023	04/17/2025	4,905	1,272,639	259.48		36,016		32,264		40,975			(3,752)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2023	04/21/2025	11,135	2,885,942	259.18		81,672		73,165		94,870			(8,508)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2023	04/22/2025	1,742	451,627	259.18		12,826		11,490		14,853			(1,336)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/24/2023	04/24/2025	3,646	945,407	259.32		26,850		24,053		30,863			(2,797)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2023	04/25/2025	7,145	1,849,616	258.88		52,529		47,057		62,113			(5,472)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2023	04/25/2025	7,951	2,061,324	259.27		58,542		52,444		67,537			(6,098)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2023	04/25/2025	5,986	1,552,210	259.31		44,238		39,630		50,703			(4,608)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2023	04/28/2025	3,518	914,886	260.04		25,983		23,276		28,580			(2,707)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2023	04/29/2025	2,466	641,339	260.04		18,214		16,317		20,045			(1,897)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2023	04/30/2025	2,849	740,766	260.04		21,112		18,913		23,163			(2,199)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2023	05/02/2025	6,772	1,759,907	259.89		50,157		47,023		55,601			(3,135)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2023	05/02/2025	19,748	5,149,021	260.73		146,747		137,575		154,060			(9,172)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2023	05/02/2025	5,376	1,406,670	261.64		40,090		37,584		39,658			(2,506)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2023	05/05/2025	6,391	1,672,161	261.64		47,657		44,678		47,222			(2,979)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2023	05/06/2025	3,119	815,982	261.64		23,255		21,802		23,056			(1,453)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/08/2023	05/08/2025	3,064	799,512	260.97		22,786		21,362		23,625			(1,424)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2023	05/09/2025	5,900	1,539,144	260.86		43,866		41,124		45,854			(2,742)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2023	05/09/2025	11,382	2,987,033	262.44		85,130		79,810		80,213			(5,321)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2023	05/09/2025	9,045	2,375,453	262.62		67,700		63,469		63,005			(4,231)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2023	05/12/2025	5,516	1,442,223	261.45		41,103		38,534		41,405			(2,569)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2023	05/13/2025	1,829	478,172	261.45		13,628		12,776		13,735			(852)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2025	1,867	488,066	261.45		13,910		13,041		14,027			(869)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/15/2023	05/15/2025	7,366	1,930,632	262.11		55,023		51,584		53,153			(3,439)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2025	7,278	1,900,815	261.18		53,983		50,609		55,650			(3,374)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2023	05/16/2025	11,299	2,954,251	261.46		83,605		78,380		84,958			(5,225)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2023	05/16/2025	7,899	2,066,098	261.56		58,677		55,010		59,019			(3,667)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2023	05/19/2025	5,965	1,556,851	260.98		44,215		41,451		46,239			(2,763)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2023	05/20/2025	2,344	611,704	260.98		17,372		16,287		18,177			(1,086)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2023	05/21/2025	2,984	778,676	260.98		22,114		20,732		23,150			(1,382)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/22/2023	05/22/2025	3,012	787,546	261.46		22,288		20,895		22,715			(1,393)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2023	05/23/2025	12,828	3,333,852	259.89		94,015		88,139		106,336			(5,876)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2023	05/23/2025	7,618	1,981,504	260.09		56,077		52,572		62,420			(3,505)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2023	05/23/2025	5,476	1,429,484	261.04		40,454		37,926		42,390			(2,528)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2023	05/23/2025	5,212	1,362,180	261.33		38,277		35,885		39,640			(2,392)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2023	05/27/2025	2,622	685,244	261.33		19,324		18,116		19,982			(1,208)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/30/2023	05/30/2025	2,177	571,518	262.48		16,117		15,110		15,488			(1,007)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2023	05/30/2025	6,918	1,819,430	263.01		51,490		48,272		47,614			(3,218)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2023	05/30/2025	10,856	2,866,648	264.0589		81,126		79,436		69,901			(1,690)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2023	06/02/2025	12,631	3,329,358	263.5892		93,888		91,932		83,955			(1,956)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2023	06/04/2025	8,956	2,360,672	263.5892		66,807		65,415		59,601			(1,392)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/05/2023	06/05/2025	4,705	1,239,650	263.45		35,082		34,351		31,610			(731)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2023	06/06/2025	4,585	1,202,324	262.2146		33,906		33,199		33,282			(706)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2023	06/06/2025	13,286	3,496,620	263.1873		98,605		96,550		90,788			(2,054)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/06/2023	06/06/2025	9,214	2,430,239	263.7573		68,533		67,105		60,744			(1,428)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2023	06/09/2025	5,206	1,368,593	262.8757		38,594		37,790		36,338			(804)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2023	06/11/2025	5,653	1,485,958	262.8757		41,904		41,031		39,499			(873)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2023	06/12/2025	4,170	1,101,695	264.1818		31,068		30,421		26,862			(647)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/13/2023	06/13/2025	22,902	6,051,045	264.2094		170,034		166,492		147,358			(3,542)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2023	06/13/2025	9,336	2,469,794	264.5521		69,401		67,955		58,769			(1,446)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2023	06/13/2025	7,596	2,019,157	265.8102		56,738		55,556		44,077			(1,182)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2023	06/16/2025	4,514	1,194,187	264.541		33,557		32,858		28,492			(699)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2023	06/17/2025	2,600	687,915	264.541		19,330		18,928		16,423			(403)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2023	06/18/2025	3,046	805,722	264.541		22,641		22,169		19,248			(472)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2023	06/20/2025	9,557	2,515,309	263.202		70,429		68,961		65,779			(1,467)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2023	06/20/2025	13,927	3,667,812	263.3552		103,066		100,918		94,955			(2,147)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/20/2023	06/20/2025	8,347	2,207,342	264.4352		62,026		60,734		53,177			(1,292)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2023	06/23/2025	6,664	1,750,440	262.6596		49,187		48,163		47,510			(1,025)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2023	06/24/2025	5,120	1,344,811	262.6596		37,789		37,002		36,521			(787)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2023	06/26/2025	1,446	378,723	261.9919		10,642		10,420		10,749			(222)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2023	06/27/2025	7,483	1,959,698	261.8799		54,872		53,728		56,051			(1,143)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2023	06/27/2025	10,293	2,703,933	262.6865		75,981		74,398		73,422			(1,583)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2023	06/27/2025	9,441	2,487,879	263.5187		69,909		68,453		63,978			(1,456)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2023	06/30/2025	5,524	1,452,512	262.9229		40,670		39,823		38,905			(847)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2023	07/01/2025	3,292	865,573	262.9229		24,236		23,731		23,197			(505)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2023	07/02/2025	1,794	471,594	262.9229		13,205		12,930		12,645			(275)				
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			2,347		51,158			(28,169)				
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			8,579		219,645			(102,949)				
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			3,202		72,664			(38,426)				
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			9,001					(108,008)				
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			7,888		184,108			(94,662)				
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			3,155		68,151			(37,863)				
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			16,894		412,688			(202,723)				
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			4,546		106,138			(54,551)				
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			11,032		285,191			(132,386)				
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			3,035		71,756			(36,421)				
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			8,071		228,959			(96,853)				
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			3,217		78,728			(38,601)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2022	07/12/2023	2,984	9,099,503	3049.93	183,482			7,645		226,058			(91,741)				
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			5,175		156,092			(62,103)				
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			518		2,912			(6,215)				
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			15,041		462,226			(180,491)				
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			3,504		93,945			(42,051)				
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			9,672		237,673			(116,069)				
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			546		2,998			(6,552)				
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			15,083		410,189			(180,994)				
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			3,802		96,268			(45,626)				
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			10,585		300,588			(127,026)				
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			1,316		14,732			(15,787)				
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			7,220		178,113			(86,636)				
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			1,072		6,685			(12,864)				
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			13,775		349,556			(165,295)				
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			11,328		199,703			(135,939)				
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			12,125		256,936			(145,505)				
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			14,833		325,777			(177,992)				
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			14,468					(173,622)				
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			14,357					(172,284)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/23/2023	7,862	31,144,528	3961.63	370,964			15,457					(185,482)				
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			3,765		69,591			(45,175)				
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			7,295		174,759			(87,542)				
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			14,241					(170,887)				
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			2,557		42,895			(30,685)				
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			10,073		228,766			(120,875)				
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			11,455					(137,465)				
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			3,310		57,317			(39,725)				
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			5,752		127,491			(69,028)				
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			4,364		66,849			(52,373)				
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			14,255		304,806			(171,054)				
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			12,803		122,996			(153,636)				
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			4,540		17,398			(54,483)				
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			15,209		214,743			(182,509)				
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			13,028					(156,337)				
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			13,866					(166,391)				
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			3,111		32,393			(37,336)				
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			1,926		8,009			(23,109)				
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			7,993		136,388			(95,911)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2023	6,711	27,716,742	4130.29	350,539			14,606					(175,270)				
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			11,262		40,592			(45,048)				
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			931		3,972			(11,169)				
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			25,295		137,903			(101,182)				
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			12,654		61,463			(50,617)				
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			26,727		161,530			(106,909)				
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			2,640		3,044			(10,562)				
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			10,407		41,639			(41,630)				
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			33,234		129,776			(132,937)				
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			29,738		154,894			(118,954)				
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			47,969		259,874			(191,877)				
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			9,782		36,399			(39,126)				
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			25,965		139,779			(103,861)				
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			25,854		145,245			(103,416)				
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			13,237		49,835			(52,950)				
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			29,525		170,532			(118,100)				
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			5,813		4,904			(23,254)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2022	08/15/2023	1,091	1,989,292	1824.01	44,361			5,545		9,219			(22,181)				
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			13,223		27,341			(52,892)				
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			38,502		142,997			(154,008)				
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			24,401		61,046			(97,604)				
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			9,982		19,663			(39,928)				
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			4,774		8,181			(19,097)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/18/2023	1,775	3,254,098	1832.982	125,283			7,830		10,508			(31,321)				
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			46,194		168,920			(184,777)				
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			33,262		90,407			(133,048)				
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			44,854					(179,414)				
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			43,164					(172,656)				
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			8,495		20,513			(33,979)				
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			2,640		3,755			(10,560)				
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			27,875		105,235			(111,500)				
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			44,506					(178,023)				
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			7,208		22,954			(28,834)				
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			2,409		3,481			(9,636)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2023	3,306	10,294,795	3114.23	231,202			28,900		153,399			(115,601)				
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			3,714		5,967			(14,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/25/2023	1,016	1,866,806	1837.121	72,805			4,550		5,689			(18,201)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/28/2023	1,126	2,068,806	1837.121	80,890			5,056		6,663			(20,223)				
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			6,317		30,792			(25,268)				
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			3,052		4,082			(12,206)				
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			20,299		143,988			(81,196)				
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			13,078		78,814			(52,313)				
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			27,587		221,697			(110,347)				
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			42,609		182,416			(102,263)				
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			124,259		653,546			(298,221)				
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			10,899		48,493			(26,156)				
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			30,841		166,729			(74,018)				
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			13,509		59,570			(32,422)				
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			16,197		60,666			(38,873)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/08/2023	7,991	14,407,745	1802.92	285,707			59,522		167,365			(142,853)				
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			14,891		24,981			(35,738)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2021	09/08/2023	694	1,268,668	1827.495	47,956			4,995		7,033			(11,989)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2023	314	575,335	1832.384	21,633			2,253		2,657			(5,408)				
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			118,222		450,259			(283,732)				
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			101,861					(244,468)				
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			63,678					(152,828)				
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			5,005		8,614			(12,013)				
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			55,741		220,402			(133,777)				
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			64,677					(155,224)				
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			11,812		31,014			(28,348)				
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			1,857		3,226			(4,458)				
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			46,833		166,912			(112,398)				
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			10,617		17,984			(25,480)				
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			43,874		232,683			(105,297)				
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			15,264		78,989			(36,634)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/15/2023	1,357	2,458,395	1811.722	93,173			9,706		24,267			(23,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2023	228	416,305	1823.951	15,820			1,648		2,800			(3,955)				
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			108,371		635,513			(260,090)				
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			62,498		347,115			(149,994)				
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			15,977		85,814			(38,344)				
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			4,845		12,342			(11,628)				
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			66,744		402,650			(160,187)				
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			6,271		16,070			(15,050)				
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			22,670		125,581			(54,407)				
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			4,153		15,266			(9,968)				
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			31,054		195,598			(74,529)				
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			1,577		6,130			(3,784)				
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			43,651		317,738			(104,763)				
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			24,785		163,862			(59,485)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2023	236	424,549	1801.966	15,878			1,654		5,683			(3,970)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/22/2023	1,162	2,102,175	1809.83	78,832			8,212		22,825			(19,708)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/22/2023	1,086	1,966,063	1809.923	74,710			7,782		21,292			(18,678)				
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			104,144		786,366			(249,945)				
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			71,801		505,455			(172,323)				
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			72,171		542,317			(173,210)				
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			69,288		463,264			(166,291)				
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			52,673		293,226			(126,415)				
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			19,678		143,298			(47,227)				
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			9,120		25,763			(21,888)				
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			68,209		518,522			(163,701)				
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			60,623		677,386			(145,496)				
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			19,598		157,908			(47,036)				
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			6,601		18,390			(15,843)				
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			35,697		306,928			(85,673)				
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			24,993		187,580			(59,983)				
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			1,739		6,517			(4,174)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/29/2023	6,729	11,744,449	1745.47	227,371			47,369		421,308			(113,685)				
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			20,649		170,439			(49,559)				
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			21,450		63,649			(36,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2023	246	443,922	1804.149	16,603			1,729		5,795			(4,151)				
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			111,103		1,063,859			(266,648)				
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			89,063		778,522			(213,750)				
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			64,154		450,016			(153,969)				
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			50,170		87,704			(120,409)				
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			18,577		164,089			(44,585)				
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			13,985		41,904			(23,975)				
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			65,420		624,017			(157,007)				
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			56,970		33,801			(136,729)				
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			6,213		18,675			(10,651)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2022	10/03/2023	4,040	12,256,854	3033.83	306,971			89,533		526,226			(153,486)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2022	10/04/2023	2,406	4,256,015	1768.87	73,029			21,300		99,138			(36,514)				
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			6,907		21,517			(11,840)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2022	10/05/2023	4,553	8,044,051	1766.74	152,089			44,359		211,156			(76,044)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2022	10/05/2023	3,983	12,147,637	3049.59	336,921			98,269		510,118			(168,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/06/2023	7,916	13,884,776	1754.09	263,132			76,747		435,342			(131,566)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2022	10/06/2023	2,125	3,743,654	1761.89	65,969			19,241		99,216			(32,984)				
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			2,135		5,676			(3,660)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/06/2023	10,607	32,121,042	3028.29	800,159			233,380		1,381,877			(400,080)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2022	10/06/2023	5,712	17,373,354	3041.48	410,093			119,610		651,472			(205,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2023	2,530	4,440,670	1755.52	85,096			24,820		140,282			(42,548)				
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			5,039		13,402			(8,639)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2023	3,641	11,039,169	3031.82	300,697			87,703		513,619			(150,349)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2023	7,244	25,996,760	3588.84	268,375			78,276		338,419			(134,188)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2022	10/12/2023	5,895	10,327,515	1751.99	169,856			49,541		299,688			(84,928)				
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			5,355		14,315			(9,180)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2022	10/12/2023	4,912	14,863,253	3026	406,634			118,602		715,090			(203,317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/13/2023	5,900	10,341,727	1752.96	182,961			53,364		315,842			(91,481)				
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			4,073		11,395			(6,982)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/13/2023	7,362	22,293,260	3028.21	579,916			169,142		971,613			(289,958)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/14/2023	7,079	25,364,441	3583.07	231,589			67,547		406,265			(115,794)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/15/2023	7,346	26,321,372	3583.07	264,802			77,234		91,279			(132,401)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	2,843	4,983,590	1752.96	99,046			28,888		168,868			(49,523)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	3,686	11,162,406	3028.21	304,663			88,860		510,136			(152,331)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	7,958	28,513,727	3583.07	289,393			84,406		358,457			(144,697)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2022	10/17/2023	3,069	9,339,952	3042.96	253,891			74,051		386,148			(126,945)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2022	10/18/2023	7,873	29,285,912	3719.98	290,663			84,777		439,180			(145,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/19/2023	4,144	7,306,729	1763.21	125,335			36,556		191,384			(62,668)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/19/2023	5,751	17,525,700	3047.25	519,103			151,405		769,076			(259,552)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/19/2023	12,673	46,827,239	3695.16	679,969			198,324		1,056,450			(339,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	3,376	5,935,874	1758.26	110,611			32,261		177,019			(55,305)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/20/2023	6,269	11,074,217	1766.38	197,314			57,550		280,909			(98,657)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	4,970	15,102,124	3038.96	408,113			119,033		635,308			(204,056)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/20/2023	6,453	19,701,943	3053.27	490,353			143,020		702,646			(245,176)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	2,797	10,251,416	3665.78	199,132			58,080		377,336			(99,566)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/20/2023	1,926	7,226,047	3752.75	64,673			18,863		102,524			(32,337)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	2,436	4,302,969	1766.38	79,528			23,196		111,155			(39,764)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	3,996	12,199,671	3053.27	348,532			101,655		506,553			(174,266)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2022	10/24/2023	2,816	8,621,640	3061.55	226,730			66,130		306,198			(113,365)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2022	10/24/2023	461	1,749,013	3797.34	16,266			4,744		24,626			(8,133)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2023	3,227	5,731,003	1775.83	110,576			32,251		132,542			(55,288)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2023	2,776	8,522,946	3070.68	255,483			74,516		329,115			(127,741)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2023	7,013	27,065,661	3859.11	267,036			77,885		476,086			(133,518)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/26/2023	3,542	6,297,120	1777.81	112,041			32,679		136,039			(56,021)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/26/2023	4,382	13,472,911	3074.36	400,784			116,895		508,422			(200,392)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/26/2023	430	1,646,523	3830.6	15,313			4,466		23,051			(7,656)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2022	10/27/2023	2,978	5,296,758	1778.54	96,481			28,140		113,221			(48,240)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	7,476	13,356,263	1786.64	249,765			72,848		249,873			(124,882)				
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			3,198		5,219			(5,483)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/27/2023	1,579	2,893,222	1832.083	110,810			16,160		20,885			(27,703)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	8,156	25,202,248	3090.18	631,680			184,240		682,918			(315,840)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2022	10/27/2023	3,429	13,054,146	3807.3	251,161			73,255		434,105			(125,580)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	1,124	4,385,804	3901.06	40,788			11,896		60,679			(20,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	2,949	5,268,893	1786.64	97,009			28,294		98,966			(48,505)				
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			6,510		8,554			(11,160)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	4,117	12,722,710	3090.18	354,879			103,506		397,242			(177,439)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	513	2,001,763	3901.06	18,616			5,430		27,639			(9,308)				
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			7,979		10,551			(13,679)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2022	10/31/2023	411	1,592,979	3871.98	14,815			4,321		22,091			(7,407)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2023	3,092	5,516,799	1784.06	110,643			41,491		116,501			(55,321)				
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			5,952		5,495			(7,935)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2023	3,608	11,136,173	3086.8	313,988			117,746		358,080			(156,994)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2023	358	1,379,563	3856.1	12,830			4,811		19,168			(6,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2022	11/02/2023	4,187	7,436,304	1776.06	123,542			46,328		157,628			(61,771)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2021	11/02/2023	482	886,857	1840.557	34,765			6,518		5,244			(8,691)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2022	11/02/2023	959	3,606,138	3759.69	33,898			12,712		50,747			(16,949)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/03/2023	2,280	4,047,539	1775.39	75,556			28,334		93,885			(37,778)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/03/2023	6,811	12,136,562	1781.91	220,751			82,782		246,570			(110,376)				
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			18,075		12,857			(24,100)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2021	11/03/2023	605	1,116,511	1845.082	41,216			7,728		5,815			(10,304)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/03/2023	5,353	16,445,476	3072.35	451,712			169,392		568,412			(225,856)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/03/2023	610	2,268,951	3719.89	21,328			7,998		32,058			(10,664)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023	2,751	4,902,914	1781.91	101,270			37,976		110,773			(50,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	2,260	4,034,592	1785.59	80,989			30,371		84,571			(40,494)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	7,375	28,076,700	3806.8	283,615			106,356		555,218			(141,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2023	3,643	6,512,048	1787.74	129,484			48,556		128,473			(64,742)				
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			10,234		7,008			(13,645)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2023	2,884	8,928,058	3095.4	264,017			99,006		284,920			(132,008)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2023	623	2,384,737	3828.11	22,178			8,317		33,137			(11,089)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2022	11/09/2023	4,837	8,619,533	1781.95	146,078			54,779		168,862			(73,039)				
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			5,975		4,099			(7,966)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2022	11/09/2023	672	2,520,561	3748.57	23,441			8,790		35,383			(11,721)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/10/2023	5,763	10,397,007	1804.21	184,936			69,351		138,404			(92,468)				
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			12,349		8,618			(16,465)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2022	11/10/2023	794	3,140,293	3956.37	29,205			10,952		42,573			(14,602)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/10/2023	1,154	4,609,458	3992.93	43,329			16,248		61,964			(21,664)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/11/2023	7,906	31,566,410	3992.93	345,235			129,463		244,712			(172,618)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/12/2023	4,952	19,772,636	3992.93	218,393			81,897		199,700			(109,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/13/2023	2,772	5,000,731	1804.21	94,851			35,569		70,132			(47,425)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/13/2023	7,277	29,056,969	3992.93	306,367			114,888		109,636			(153,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	1,659	2,987,317	1801.03	59,285			22,232		47,199			(29,643)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	2,316	7,228,228	3120.44	198,931			74,599		179,470			(99,466)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	323	1,280,046	3957.25	12,032			4,512		17,305			(6,016)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2022	11/15/2023	3,629	6,544,965	1803.56	123,453			46,295		93,351			(61,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/16/2023	4,304	7,754,201	1801.5	126,991			47,622		108,141			(63,495)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/16/2023	5,061	15,799,778	3121.94	462,246			173,342		420,513			(231,123)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/16/2023	8,022	31,758,416	3958.79	421,029			157,886		363,653			(210,514)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2022	11/17/2023	1,938	3,488,350	1799.92	61,763			23,161		51,814			(30,881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/17/2023	7,955	14,340,500	1802.74	270,733			101,525		208,071			(135,367)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/17/2023	6,996	21,860,038	3124.78	576,987			216,370		487,405			(288,493)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2023	3,159	5,695,597	1802.74	113,892			42,710		87,939			(56,946)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2023	3,679	11,495,246	3124.78	332,142			124,553		293,645			(166,071)				
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			8,561		5,401			(11,415)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2022	11/22/2023	608	2,449,621	4027.26	23,516			8,819		32,374			(11,758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/24/2023	4,074	7,374,032	1810.23	135,695			50,886		91,840			(67,848)				
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			15,206		16,805			(20,274)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/24/2023	4,566	14,338,258	3140.15	377,153			141,432		282,178			(188,576)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2022	11/24/2023	487	1,961,966	4027.26	18,835			7,063		25,896			(9,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/27/2023	2,811	5,088,043	1810.23	98,340			36,878		67,939			(49,170)				
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			3,931		4,409			(5,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/27/2023	858	2,694,257	3140.15	71,860			26,948		54,428			(35,930)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	1,478	2,665,340	1803.8	48,436			18,164		39,162			(24,218)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	1,913	5,988,696	3130.04	192,538			72,202		175,733			(96,269)				
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			7,035		14,012			(9,380)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2022	11/30/2023	3,937	7,130,576	1811.32	114,681			43,005		83,231			(57,340)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2022	12/01/2023	2,827	5,122,330	1812.15	88,143			40,399		61,307			(44,072)				
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			18,360		22,592			(20,029)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2022	12/01/2023	4,853	15,265,046	3145.54	409,786			187,819		314,337			(204,893)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/04/2023	693	1,264,230	1824.076	47,409			10,864		13,533			(11,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/05/2023	282	514,170	1824.076	19,281			4,419		5,526			(4,820)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2023	4,159	7,499,040	1802.9	141,019			64,634		116,308			(70,510)				
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			11,319		11,449			(12,348)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	4,524	8,155,626	1802.76	141,428			64,821		119,254			(70,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2023	1,539	2,778,112	1804.59	41,961			19,232		35,526			(20,981)				
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			11,438		10,905			(12,478)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/08/2023	1,434	2,641,619	1842.122	104,080			23,852		18,757			(26,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2023	4,333	13,581,766	3134.84	358,352			164,245		312,262			(179,176)				
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			6,590		5,267			(7,189)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/12/2023	280	515,074	1842.122	20,294			4,651		3,736			(5,073)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2022	12/12/2023	3,034	9,527,391	3140.25	251,626			115,329		209,337			(125,813)				
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			12,389		9,956			(13,516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	4,277	7,727,198	1806.81	136,934			62,761		108,302			(68,467)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2023	1,239	2,279,552	1839.858	89,017			20,400		17,654			(22,254)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	5,531	17,370,228	3140.74	520,042			238,353		472,885			(260,021)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/15/2023	6,595	11,820,016	1792.17	217,968			99,902		217,497			(108,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2022	12/15/2023	1,898	3,409,753	1796.8	62,769			28,769		59,091			(31,385)				
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			8,784		6,839			(9,583)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2022	12/15/2023	5,600	17,493,594	3123.69	468,221			214,601		470,732			(234,110)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/18/2023	3,667	6,572,074	1792.17	122,369			56,086		123,310			(61,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2022	12/19/2023	2,040	3,652,828	1790.27	73,114			33,510		74,981			(36,557)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2022	12/19/2023	2,674	8,324,947	3113.87	237,352			108,786		267,737			(118,676)				
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			11,602		13,622			(12,657)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2022	12/20/2023	8,864	33,873,951	3821.62	405,969			186,069		1,246,703			(202,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	4,382	7,869,056	1795.9	136,290			62,466		132,539			(68,145)				
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			13,439		13,682			(14,661)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	3,545	11,075,389	3124.43	333,538			152,872		358,406			(166,769)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/22/2023	1,940	3,477,470	1792.83	61,521			28,197		62,346			(30,760)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/22/2023	5,789	10,392,684	1795.31	196,844			90,220		187,967			(98,422)				
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			4,833		4,516			(5,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/22/2023	1,108	2,041,387	1842.373	79,818			18,292		15,483			(19,955)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/22/2023	5,637	17,583,110	3119.48	455,595			208,814		492,819			(227,797)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/22/2023	7,155	22,352,994	3124.18	583,924			267,632		607,732			(291,962)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/22/2023	10,587	40,469,013	3822.39	481,023			220,469		1,744,494			(240,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/26/2023	825	1,481,336	1795.31	31,701			14,529		29,846			(15,850)				
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			6,938		5,987			(7,569)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/26/2023	1,351	4,220,998	3124.18	118,598			54,357		126,213			(59,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2022	12/27/2023	2,221	3,989,829	1796.35	74,189			34,003		71,814			(37,094)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2022	12/27/2023	2,316	7,241,784	3127.52	212,880			97,570		224,954			(106,440)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	4,047	7,244,612	1790.28	111,242			50,986		120,467			(55,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/29/2023	7,898	14,156,854	1792.36	279,242			127,986		280,904			(139,621)				
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			19,996		12,172			(21,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	01/02/2024	2,396	4,294,717	1792.36	78,622			36,035		81,922			(39,311)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	01/02/2024	635	1,178,054	1856.306	47,240			10,826		6,743			(11,810)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2023	01/03/2024	2,329	4,174,579	1792.66		78,208		42,363		79,936			(35,846)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/05/2024	3,077	5,511,448	1791.07		107,219		58,077		112,386			(49,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/05/2024	5,628	10,142,550	1802.15		186,740		101,151		165,434			(85,589)				
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			13,005		7,591			(12,005)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/05/2024	1,209	2,243,350	1855.661	86,181			23,341		13,266			(21,545)				
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			63,510		34,823			(58,624)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/05/2024	5,215	16,280,040	3121.78		438,740		237,651		483,687			(201,089)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/08/2024	3,333	6,006,423	1802.15		111,286		60,280		99,439			(51,006)				
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			8,578		4,949			(7,918)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2023	01/09/2024	1,498	2,696,741	1799.78		51,863		28,092		47,193			(23,770)				
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			12,599		7,306			(11,630)				
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			12,958		8,831			(11,961)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2023	01/11/2024	4,919	8,891,423	1807.44		159,326		86,302		131,017			(73,024)				
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			15,464		9,489			(14,275)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/12/2024	10,004	18,093,459	1808.7		326,655		176,938		261,805			(149,717)				
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			57,129		39,018			(52,735)				
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			14,839		9,064			(13,698)				
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			10,629		6,469			(9,811)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2023	01/12/2024	5,011	15,791,911	3151.76		402,555		218,051		367,421			(184,504)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/12/2024	9,959	31,425,913	3155.62		819,948		444,138		727,651			(375,809)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/16/2024	2,547	4,606,502	1808.7		85,340		46,226		69,389			(39,114)				
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			9,046		6,297			(8,351)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/16/2024	1,378	4,348,166	3155.62		134,774		73,002		125,180			(61,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2024	2,169	3,918,927	1806.5		78,561		42,554		64,775			(36,007)				
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			4,464		3,122			(4,121)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2024	5,730	22,867,452	3990.97		309,547		167,671		426,293			(141,876)				
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			4,949		4,091			(4,568)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/19/2024	3,769	6,750,739	1791.06		108,901		58,988		120,329			(49,913)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/19/2024	5,011	9,011,365	1798.29		162,803		88,185		158,428			(74,618)				
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			17,449		22,327			(16,107)				
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			3,796		4,194			(3,504)				
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			7,687		7,100			(7,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/19/2024	4,686	14,654,258	3127.16		408,343		221,186		479,895			(187,157)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/22/2024	3,208	5,769,193	1798.29		113,147		61,288		109,794			(51,859)				
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			11,369		14,634			(10,495)				
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			23,275		30,044			(21,485)				
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			8,740		10,667			(8,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2023	01/25/2024	3,063	5,513,015	1800.12		94,364		51,114		91,325			(43,250)				
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			6,701		9,496			(6,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/26/2024	6,976	12,557,955	1800.06		238,665		129,277		226,113			(109,388)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/26/2024	2,756	4,962,294	1800.64		79,457		43,039		76,762			(36,418)				
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		24,328		38,675			(22,457)				
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		12,359		19,420			(11,408)				
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		19,179		25,851			(17,704)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/26/2024	6,294	19,799,833	3145.97		510,779		276,672		529,847			(234,107)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/26/2024	3,628	11,417,000	3146.59		309,019		167,385		323,086			(141,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2024	2,751	4,951,429	1800.06		93,861		50,842		90,008			(43,020)				
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			15,487		21,041			(14,296)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2024	3,021	9,504,607	3145.97		265,121		143,607		278,890			(121,514)				
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			10,370		14,125			(9,572)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2024	3,440	6,212,021	1805.89		117,956		63,893		102,850			(54,063)				
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			16,317		19,307			(15,062)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2024	3,048	9,625,797	3157.71		270,297		146,411		263,753			(123,886)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2023	02/01/2024	3,436	6,218,132	1809.9		109,393		68,371		90,370			(41,023)				
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			9,422		9,001			(7,537)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/02/2024	6,882	12,459,043	1810.28		240,606		150,379		194,533			(90,227)				
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			15,544		17,135			(12,435)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/05/2024	3,195	5,783,305	1810.28		111,341		69,588		90,773			(41,753)				
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			7,670		8,522			(6,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024	1,405	2,537,805	1806.55		53,040		33,150		45,836			(19,890)				
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			8,638		9,623			(6,911)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024	2,906	9,185,479	3161.29		272,874		170,546		256,022			(102,328)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	2,792	5,050,162	1808.48		92,489		57,806		79,151			(34,683)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	2,724	8,620,746	3165.09		240,925		150,578		216,620			(90,347)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	5,808	24,185,744	4164		356,765		222,978		432,849			(133,787)				
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			11,785		12,605			(9,428)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2023	02/08/2024	7,685	31,646,812	4117.86		517,634		323,521		866,492			(194,113)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/09/2024	2,401	4,317,341	1797.92		82,682		51,676		83,257			(31,006)				
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			22,136		28,128			(17,708)				
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			14,076		13,030			(11,261)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/09/2024	4,536	14,275,839	3147.43		400,258		250,161		418,253			(150,097)				
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			12,601		16,120			(10,080)				
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			8,868		11,369			(7,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	2,923	5,276,438	1804.99		90,379		56,487		84,400			(33,892)				
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			9,906		14,466			(7,925)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	2,161	6,833,466	3161.85		207,966		129,979		197,472			(77,987)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	4,985	20,617,511	4136.13		298,617		186,636		172,744			(111,981)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2023	02/15/2024	5,840	10,556,354	1807.46		186,899		116,812		166,222			(70,087)				
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			15,695		21,004			(12,556)				
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			10,560		13,664			(8,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2024	2,090	3,750,228	1794.3		70,852		44,283		76,582			(26,570)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2024	2,568	8,078,237	3145.99		248,871		155,545		268,332			(93,327)				
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			6,971		13,932			(5,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2023	02/23/2024	2,411	4,328,930	1795.15		76,445		47,778		82,401			(28,667)				
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			13,383		18,938			(10,707)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2023	02/23/2024	4,492	14,143,160	3148.3		389,814		243,634		413,191			(146,180)				
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			13,686		19,487			(10,949)				
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			5,587		7,972			(4,470)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2023	02/28/2024	6,927	27,499,478	3970.15		375,760		234,850		1,099,376			(140,910)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2023	03/01/2024	4,614	8,253,944	1789.08		141,476		100,212		166,300			(41,264)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024	4,135	7,419,549	1794.21		139,389		98,734		151,660			(40,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/01/2024	3,968	7,141,880	1800.01		130,958		92,762		132,373			(38,196)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/01/2024	2,758	8,716,859	3160.11		258,986		183,448		256,042			(75,537)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024	700	2,785,346	3981.35		27,296		19,335		35,094			(7,961)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2024	3,375	6,074,126	1800.01		114,140		80,849		115,608			(33,291)				
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			10,858		14,572			(7,665)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2024	2,847	8,997,011	3160.11		273,911		194,020		272,901			(79,891)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2024	3,940	7,091,717	1800.01		129,284		91,576		131,472			(37,708)				
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			10,072		13,543			(7,110)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2024	1,790	5,655,006	3160.11		167,864		118,904		166,304			(48,960)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2024	2,074	3,729,981	1798.26		79,076		56,012		80,985			(23,064)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/06/2024	299	542,084	1812.35	19,786			7,008		9,416			(4,947)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2023	03/07/2024	3,215	5,752,350	1789.42		102,687		72,737		120,978			(29,950)				
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			11,965		18,381			(8,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/08/2024	5,133	9,101,992	1773.19		164,374		116,431		239,067			(47,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/08/2024	5,274	9,440,283	1790.06		161,146		114,145		188,120			(47,001)				
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			12,734		21,512			(8,989)				
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			14,913		23,954			(10,527)				
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			20,400		33,240			(14,400)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/08/2024	8,022	32,021,987	3992.01		524,032		371,189		1,509,629			(152,843)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/11/2024	2,654	4,705,242	1773.19		91,930		65,117		135,113			(26,813)				
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			18,896		32,365			(13,339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/12/2024	3,489	6,187,029	1773.19		111,024		78,642		161,680			(32,382)				
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			9,339		15,976			(6,593)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2023	03/13/2024	1,680	2,978,912	1772.98		59,698		42,286		87,725			(17,412)				
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			7,485		12,823			(5,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2023	03/14/2024	2,710	4,818,571	1777.98		85,150		60,315		117,219			(24,835)				
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			15,276		25,282			(10,783)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2023	03/15/2024	5,188	9,197,338	1772.96		166,741		118,108		240,864			(48,633)				
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			14,803		22,258			(10,449)				
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			36,668		53,014			(25,884)				
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			33,095		42,431			(23,361)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/15/2024	916	3,587,240	3916.64		35,155		24,901		45,612			(10,254)				
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			28,371		35,538			(20,026)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/18/2024	541	2,117,985	3916.64		20,756		14,702		26,889			(6,054)				
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			14,105		17,656			(9,957)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/19/2024	377	1,476,457	3916.64		14,469		10,249		18,735			(4,220)				
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			18,855		23,651			(13,310)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2024	514	2,032,184	3951.57		20,119		14,251		25,552			(5,868)				
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			6,959		8,555			(4,912)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2023	03/21/2024	2,764	8,656,145	3131.85		221,763		157,082		327,031			(64,681)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2023	03/21/2024	6,977	27,929,550	4002.87		347,726		246,306		1,095,026			(101,420)				
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			23,959		30,834			(16,913)				
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			28,901		35,037			(20,401)				
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			11,259		13,216			(7,948)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2023	03/22/2024	3,818	11,893,335	3115.41		360,938		255,664		579,501			(105,274)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2023	03/22/2024	8,660	34,094,092	3936.97		499,406		353,746		1,450,854			(145,660)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2023	03/22/2024	581	2,294,364	3948.72		22,714		16,089		28,841			(6,625)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/24/2024	6,514	25,865,264	3970.99		324,820		230,081		855,354			(94,739)				
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			22,893		25,233			(16,160)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/25/2024	7,572	30,070,164	3970.99		384,551		272,390		1,336,087			(112,161)				
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			13,521		14,895			(9,544)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/26/2024	5,921	23,510,997	3970.99		293,750		208,073		1,039,006			(85,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2024	3,960	7,038,378	1777.16		124,247		88,009		171,555			(36,239)				
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			10,217		11,250			(7,212)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2024	5,775	22,969,898	3977.53		287,961		203,972		945,837			(83,989)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2024	2,184	3,886,485	1779.42		73,856		52,315		99,266			(21,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/28/2024	3,074	5,517,500	1794.75		106,234		75,249		117,543			(30,985)				
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			14,968		17,069			(10,566)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/30/2022	03/28/2024	1,729	3,170,193	1833.94	109,643			38,832		39,767			(27,411)				
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			28,041		27,986			(19,794)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2023	03/29/2024	6,715	27,046,476	4027.81		436,125		308,922		1,206,743			(127,203)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/31/2024	7,396	30,392,138	4109.31		404,744		286,694		1,009,537			(118,050)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2024	4,082	7,326,313	1794.75		137,781		97,595		153,958			(40,186)				
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			33,987		32,377			(21,466)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2024	6,759	27,773,032	4109.31		373,977		264,900		1,068,083			(109,077)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2024	2,019	3,623,028	1794.75		71,784		50,847		79,934			(20,937)				
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			21,395		20,430			(13,513)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2024	5,776	23,736,842	4109.31		326,332		231,152		811,940			(95,180)				
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			20,449		19,517			(12,915)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/04/2023	04/04/2024	714	2,928,370	4100.6		28,991		22,951		35,003			(6,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/05/2024	6,127	10,966,647	1790.02		213,283		168,849		253,004			(44,434)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/05/2024	6,438	11,527,097	1790.43		213,191		168,777		251,585			(44,415)				
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			10,825		10,750			(6,837)				
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			26,199		25,304			(16,547)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/05/2024	8,037	32,874,923	4090.38		476,804		377,470		1,253,781			(99,334)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/05/2024	1,176	4,828,477	4105.02		48,285		38,225		57,608			(10,059)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/08/2024	2,874	5,145,100	1790.02		98,621		78,075		117,399			(20,546)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/08/2024	587	2,408,114	4105.02		24,081		19,064		28,693			(5,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/09/2024	2,415	4,322,292	1790.02		84,293		66,732		100,439			(17,561)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/09/2024	377	1,545,927	4105.02		15,459		12,239		18,412			(3,221)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2023	04/10/2024	454	1,864,399	4109.11		18,830		14,907		22,166			(3,923)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2023	04/11/2024	2,885	5,178,094	1794.7		95,875		75,901		107,666			(19,974)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2023	04/11/2024	529	2,174,460	4108.94		22,179		17,559		25,842			(4,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2023	04/12/2024	4,567	8,186,996	1792.81		147,043		116,409		168,175			(30,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2023	04/12/2024	3,362	6,038,607	1796.09		113,990		90,242		125,126			(23,748)				
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			24,076		23,893			(15,206)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/12/2024	558	2,310,554	4137.64		23,106		18,292		27,195			(4,814)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/15/2024	716	2,962,155	4137.64		29,622		23,450		34,819			(6,171)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/16/2024	528	2,183,401	4137.64		21,834		17,285		25,655			(4,549)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2023	04/17/2024	3,609	6,485,351	1796.91		124,639		98,673		136,036			(25,967)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2023	04/17/2024	697	2,891,428	4151.32		29,203		23,119		33,808			(6,084)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2023	04/18/2024	318	1,323,089	4154.87		13,496		10,684		15,446			(2,812)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	3,531	6,351,091	1798.86		107,036		84,736		114,819			(22,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/19/2024	2,959	5,323,629	1799.42		96,235		76,186		102,263			(20,049)				
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			8,079		7,328			(5,103)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	453	1,872,729	4129.79		19,289		15,271		22,033			(4,019)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2023	04/19/2024	7,543	31,337,141	4154.52		507,151		401,495		1,063,753			(105,657)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/22/2024	3,905	7,027,262	1799.42		143,966		113,973		153,162			(29,993)				
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			23,617		26,775			(14,916)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/23/2024	2,802	5,042,807	1799.42		99,223		78,551		105,771			(20,671)				
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			20,150		22,891			(12,726)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2023	04/24/2024	2,987	5,382,540	1802.23		105,500		83,520		107,479			(21,979)				
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			17,360		19,761			(10,964)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2023	04/24/2024	436	1,804,077	4137.04		18,582		14,711		21,132			(3,871)				
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			11,506		13,216			(7,267)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2023	04/25/2024	457	1,858,706	4071.63		19,145		15,156		22,213			(3,988)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2023	04/26/2024	4,880	8,727,025	1788.15		155,070		122,764		190,927			(32,306)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	4,492	8,090,386	1800.95		142,114		112,507		148,136			(29,607)				
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			10,177		13,515			(6,428)				
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			20,562		29,652			(12,987)				
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			23,568		29,170			(14,885)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2023	04/26/2024	275	1,114,248	4055.99		11,365		8,998		13,373			(2,368)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	502	2,074,665	4135.35		21,162		16,753		24,296			(4,409)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2023	04/26/2024	594	2,474,887	4169.48		25,244		19,985		28,661			(5,259)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/27/2024	7,288	30,137,219	4135.35		444,075		351,559		1,093,348			(92,516)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2023	04/29/2024	524	2,185,434	4169.48		22,291		17,647		25,280			(4,644)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2023	04/30/2024	324	1,352,213	4169.48		13,793		10,919		15,636			(2,873)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2023	05/01/2024	2,917	5,270,970	1807		101,339		88,672		97,437			(12,667)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2023	05/01/2024	618	2,574,426	4167.87		26,517		23,202		29,773			(3,315)				
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			18,802		28,986			(10,744)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2023	05/02/2024	478	1,969,303	4119.58		20,284		17,748		23,123			(2,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2023	05/03/2024	3,372	6,049,298	1794.06		104,819		91,717		121,322			(13,102)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/03/2024	2,862	5,154,734	1801.13		95,064		83,181		99,883			(11,883)				
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			29,939		43,628			(17,108)				
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			15,590		22,498			(8,909)				
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			31,494		37,589			(17,997)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2023	05/03/2024	8,873	36,298,392	4090.75		585,615		512,413		1,229,413			(73,202)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/03/2024	616	2,548,067	4136.25		25,735		22,519		29,749			(3,217)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/06/2024	2,270	4,087,646	1801.13		79,070		69,186		83,328			(9,884)				
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			20,867		30,572			(11,924)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/06/2024	681	2,817,647	4136.25		28,458		24,901		32,859			(3,557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/07/2024	4,337	7,811,455	1801.13		157,067		137,434		165,624			(19,633)				
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			24,352		35,730			(13,915)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/07/2024	228	945,025	4136.25		9,545		8,352		11,017			(1,193)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2024	3,293	5,924,225	1799.02		101,769		89,048		110,287			(12,721)				
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			11,685		17,117			(6,677)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2024	7,849	32,481,904	4138.12		445,632		389,928		1,002,031			(55,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2024	3,762	6,757,416	1796.24		123,022		107,644		138,437			(15,378)				
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			27,490		43,896			(15,709)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2024	490	2,018,596	4119.17		20,388		17,839		23,640			(2,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/10/2024	4,121	7,396,067	1794.89		146,814		128,462		168,889			(18,352)				
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			11,970		21,992			(6,840)				
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			16,955		28,846			(9,688)				
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			14,739		24,789			(8,422)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/10/2024	797	3,286,567	4124.08		33,194		29,045		38,417			(4,149)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2023	05/10/2024	567	2,340,330	4130.62		23,637		20,683		27,300			(2,955)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2023	05/11/2024	7,017	28,984,712	4130.62		447,944		391,951		977,778			(55,993)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/13/2024	2,670	4,792,390	1794.89		88,845		77,740		102,395			(11,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/13/2024	873	1,575,499	1804.26	50,101			21,919		34,579			(12,525)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/13/2024	650	2,679,287	4124.08		27,061		23,678		31,283			(3,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/14/2024	3,669	6,585,182	1794.89		126,938		111,071		146,541			(15,867)				

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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			14,498		22,832			(8,285)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/14/2024	483	1,993,041	4124.08		20,130		17,613		23,262			(2,516)				
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			14,342		22,617			(8,196)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2023	05/15/2024	550	2,273,552	4136.28		22,963		20,093		26,425			(2,870)				
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			17,418		27,055			(9,953)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2023	05/16/2024	712	2,925,860	4109.9		29,551		25,857		34,274			(3,694)				
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			14,181		28,119			(8,103)				
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			18,187		34,162			(10,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2023	05/17/2024	3,757	6,733,028	1791.93		125,830		110,101		149,416			(15,729)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/17/2024	3,777	6,769,674	1792.53		115,450		101,019		137,903			(14,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2023	05/17/2024	4,901	8,787,396	1793.11		160,264		140,231		190,290			(20,033)				
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			26,277		37,458			(15,016)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2023	05/17/2024	601	2,499,605	4158.77		25,246		22,090		28,825			(3,156)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/17/2024	620	2,598,926	4191.98		26,249		22,968		29,649			(3,281)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2023	05/17/2024	551	2,312,832	4198.05		23,360		20,440		26,332			(2,920)				
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			19,162		36,857			(10,950)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	2,325	4,167,065	1792.53		76,582		67,009		92,359			(9,573)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	377	1,581,639	4191.98		15,975		13,978		18,026			(1,997)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/21/2024	469	839,765	1789.95	26,789			11,720		22,567			(6,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/21/2024	2,604	4,667,347	1792.53		89,669		78,461		107,595			(11,209)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/21/2024	392	1,641,835	4191.98		16,583		14,510		18,706			(2,073)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2023	05/22/2024	2,499	4,471,794	1789.14		88,538		77,471		111,953			(11,067)				
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			21,209		40,882			(12,120)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2023	05/22/2024	353	1,480,785	4192.63		15,104		13,216		16,862			(1,888)				
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			11,504		20,804			(6,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2023	05/24/2024	4,898	8,675,246	1771.17		157,358		137,688		243,857			(19,670)				
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			11,287		20,024			(6,450)				
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			16,281		28,123			(9,303)				
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			20,519		32,656			(11,725)				
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			30,930		44,783			(17,674)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2023	05/24/2024	912	3,753,944	4115.24		37,915		33,175		43,774			(4,739)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2023	05/24/2024	261	1,084,512	4151.28		11,170		9,774		12,506			(1,396)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	1,147	4,821,766	4205.45		49,664		43,456		54,639			(6,208)				
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			6,523		9,499			(3,727)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024	425	1,788,121	4205.45		18,418		16,115		20,237			(2,302)				
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			14,715		21,458			(8,409)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/29/2024	387	1,627,749	4205.45		16,766		14,670		18,416			(2,096)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2023	05/30/2024	1,642	2,904,651	1768.97		62,160		54,390		101,649			(7,770)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2023	05/30/2024	4,406	18,531,435	4205.52		290,778		254,431		486,914			(36,347)				
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			30,199		45,665			(15,756)				
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			15,197		24,364			(8,684)				
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			19,240		26,865			(10,038)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2023	05/31/2024	5,828	24,360,829	4179.83		416,065		364,057		688,236			(52,008)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	05/31/2024	748	3,201,760	4282.37		32,978		31,604		35,253			(1,374)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/02/2024	6,460	27,662,449	4282.37		474,527		454,755		759,901			(19,772)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/03/2024	6,772	28,998,115	4282.37		460,123		440,951		747,351			(19,172)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/04/2024	6,929	29,672,129	4282.37		469,225		449,674		771,277			(19,551)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/05/2023	06/05/2024	5,517	23,579,708	4273.79		386,555		370,449		643,019			(16,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2023	06/07/2024	4,764	8,538,012	1792.37		147,815		141,656		182,257			(6,159)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2023	06/07/2024	4,934	8,848,439	1793.52		145,151		139,103		177,833			(6,048)				
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			12,429		20,875			(6,485)				
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			42,945		64,574			(22,406)				
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			17,901		24,924			(9,340)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/07/2024	586	2,517,779	4298.86		26,185		25,094		27,504			(1,091)				
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			19,710		35,878			(10,283)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/10/2024	555	2,385,943	4298.86		24,814		23,780		26,046			(1,034)				
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			9,879		17,999			(5,154)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/11/2024	542	2,330,092	4298.86		24,233		23,223		25,431			(1,010)				
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			8,337		15,159			(4,350)				
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			9,995		21,709			(5,215)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2023	06/13/2024	3,724	6,705,121	1800.38		118,599		113,657		134,819			(4,942)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2023	06/13/2024	2,654	8,507,225	3205.74		267,663		256,511		298,562			(11,153)				
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			19,109		43,543			(9,970)				
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			30,057		68,489			(15,682)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2023	06/14/2024	9,000	39,353,602	4372.59		729,705		699,301		1,064,718			(30,404)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2023	06/16/2024	6,933	30,572,065	4409.59		498,692		477,913		716,509			(20,779)				
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			27,971		72,569			(14,594)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2023	06/17/2024	7,737	34,115,129	4409.59		606,930		581,641		845,152			(25,289)				
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			23,819		61,834			(12,427)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2023	06/18/2024	5,318	23,448,515	4409.59		388,554		372,365		552,736			(16,190)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2023	06/19/2024	6,925	30,534,905	4409.59		513,670		492,267		720,690			(21,403)				
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			13,737		32,845			(7,167)				

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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			18,315		43,966			(9,556)				
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			17,212		38,529			(8,980)				
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			17,790		35,062			(9,282)				
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			16,052		31,666			(8,375)				
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			20,060		39,606			(10,466)				
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			8,846		17,558			(4,616)				
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			25,938		54,842			(13,533)				
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			21,300		44,051			(11,113)				
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			16,385		34,624			(8,549)				
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			19,211		34,722			(9,221)				
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			15,791		28,477			(7,579)				
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			8,158		14,724			(3,916)				
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			15,432		28,630			(7,408)				

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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			9,768		17,489			(4,689)				
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			19,582		37,327			(9,400)				
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			9,546		18,154			(4,582)				
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			22,018		41,907			(10,569)				
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			9,637		18,532			(4,626)				
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			15,336		30,968			(7,361)				
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			17,638		35,558			(8,466)				
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			14,068		27,587			(6,753)				
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			14,937		28,723			(7,170)				
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			12,132		23,276			(5,824)				
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			17,860		34,291			(8,573)				
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			31,771		52,697			(15,250)				
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			13,820		22,964			(6,634)				

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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			8,615		14,676			(4,135)				
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			8,168		13,920			(3,920)				
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			12,997		21,027			(6,238)				
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			15,561		22,196			(7,469)				
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			13,628		19,400			(6,541)				
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			17,638		25,137			(8,466)				
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			18,037		23,717			(8,016)				
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			27,706		39,018			(12,314)				
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			29,884		41,130			(13,282)				
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			21,432		29,314			(9,525)				
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			24,361		33,356			(10,827)				
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			7,696		10,516			(3,420)				
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			44,193		59,734			(19,641)				

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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	08/15/2022	08/15/2024	243	442,619	1824.01	13,898			7,818		8,429			(3,475)				
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			22,828		25,281			(10,146)				
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			34,174		36,292			(15,188)				
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			24,041		28,393			(10,685)				
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			19,219		22,727			(8,542)				
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			16,190		19,108			(7,196)				
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			9,724		12,857			(4,322)				
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			15,985		24,964			(7,105)				
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			16,667		27,131			(6,897)				
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			20,890		35,240			(9,285)				
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			26,331		43,035			(10,896)				
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			16,266		26,606			(6,731)				
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			27,030		44,532			(11,185)				

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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			19,116		28,152			(7,910)				
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			13,063		17,645			(5,405)				
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			14,949		20,212			(6,186)				
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			13,161		17,814			(5,446)				
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			9,138		11,915			(3,781)				
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			17,576		31,481			(7,273)				
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			19,027		34,950			(7,873)				
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			21,059		38,611			(8,714)				
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			19,959		42,029			(8,259)				
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			86,175		173,758			(35,659)				
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			15,292		28,994			(6,328)				
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			23,544		52,771			(9,742)				
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			15,391		34,516			(6,369)				

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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			15,532		36,773			(6,427)				
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			33,426		80,850			(13,831)				
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			16,206		36,075			(6,706)				
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			12,615		32,384			(5,220)				
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			16,959		43,555			(7,018)				
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			17,973		46,028			(7,437)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2024	412	726,720	1761.89	22,383			14,456		29,639			(5,596)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2022	10/04/2024	1,156	2,043,226	1766.74	63,544			41,039		79,401			(15,886)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2022	10/04/2024	438	775,372	1768.87	24,269			15,674		29,490			(6,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/07/2024	917	1,608,015	1754.09	49,848			32,194		70,834			(12,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/08/2024	351	614,921	1754.09	19,063			12,311		27,100			(4,766)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2024	936	1,641,518	1754.09	51,051			32,971		72,376			(12,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2022	10/11/2024	744	1,304,081	1751.99	40,427			26,109		58,704			(10,107)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/11/2024	783	1,372,813	1752.96	41,734			26,953		61,235			(10,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2024	989	1,735,914	1755.52	53,640			34,642		75,572			(13,410)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/15/2024	834	1,462,517	1752.96	44,461			28,714		65,353			(11,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2024	547	959,031	1752.96	29,155			18,829		42,873			(7,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/18/2024	1,414	2,486,458	1758.26	75,588			48,817		105,793			(18,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/18/2024	772	1,361,031	1763.21	41,784			26,985		55,193			(10,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/21/2024	796	1,406,675	1766.38	42,763			27,618		55,378			(10,691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/22/2024	405	715,733	1766.38	21,830			14,098		28,192			(5,457)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2024	365	645,385	1766.38	19,684			12,713		25,435			(4,921)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2024	519	920,823	1775.83	28,177			18,198		33,034			(7,044)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/25/2024	1,588	2,822,854	1777.81	84,390			54,502		97,398			(21,097)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2024	805	1,432,451	1778.54	43,403			28,031		49,972			(10,851)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/28/2024	1,163	2,078,463	1786.64	62,977			40,673		66,722			(15,744)				

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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	10/28/2022	10/29/2024	827	1,476,942	1786.64	44,899			28,997		47,446			(11,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2024	644	1,150,624	1786.64	34,979			22,591		36,990			(8,745)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/01/2024	664	1,179,346	1775.39	35,380			24,324		42,682			(8,845)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2024	1,635	2,904,156	1776.06	87,706			60,298		104,390			(21,926)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2024	728	1,298,818	1784.06	39,354			27,056		42,971			(9,839)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/04/2024	893	1,590,862	1781.91	47,885			32,921		53,941			(11,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2024	818	1,457,735	1781.91	43,878			30,166		49,459			(10,969)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2024	545	971,579	1781.91	29,245			20,106		32,986			(7,311)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2024	1,014	1,810,639	1785.59	54,138			37,220		59,191			(13,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2024	1,000	1,782,650	1781.95	52,669			36,210		59,501			(13,167)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2024	489	873,929	1787.74	26,305			18,085		27,947			(6,576)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/11/2024	602	1,086,748	1804.21	33,363			22,937		29,092			(8,341)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/12/2024	1,029	1,857,038	1804.21	57,011			39,195		49,756			(14,253)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2024	329	593,144	1801.03	17,794			12,234		16,496			(4,449)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2022	11/15/2024	358	644,417	1799.92	19,719			13,557		18,158			(4,930)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/15/2024	1,012	1,823,500	1801.5	54,637			37,563		49,831			(13,659)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2022	11/15/2024	542	977,595	1803.56	30,110			20,701		26,454			(7,527)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/18/2024	1,022	1,841,515	1802.74	56,903			39,121		50,419			(14,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/19/2024	1,254	2,261,354	1802.74	69,876			48,040		61,966			(17,469)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2024	715	1,289,830	1802.74	39,985			27,490		35,374			(9,996)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/25/2024	233	422,585	1810.23	12,847			8,832		10,701			(3,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/27/2024	1,057	1,913,970	1810.23	58,567			40,265		48,556			(14,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2022	11/29/2024	1,572	2,848,268	1811.32	88,011			60,508		71,500			(22,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2022	11/29/2024	719	1,302,521	1812.15	40,899			29,822		32,390			(10,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2024	1,453	2,619,618	1802.76	80,946			59,023		72,791			(20,237)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2024	1,599	2,883,177	1802.9	89,955			65,592		79,992			(22,489)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/06/2024	244	439,984	1804.59	13,684			9,978		11,983			(3,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2024	1,552	2,788,563	1796.8	85,888			62,626		83,089			(21,472)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2022	12/13/2024	1,612	2,911,711	1806.81	89,912			65,561		77,826			(22,478)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/16/2024	379	679,078	1792.17	21,595			15,746		21,292			(5,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/17/2024	819	1,467,909	1792.17	46,680			34,037		46,058			(11,670)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/18/2024	979	1,755,365	1792.17	55,996			40,831		55,117			(13,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2022	12/19/2024	366	654,509	1790.27	20,617			15,033		20,975			(5,154)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/20/2024	804	1,442,297	1792.83	44,855			32,707		45,040			(11,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2024	989	1,776,734	1795.9	55,001			40,105		53,703			(13,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/23/2024	329	591,422	1795.31	18,393			13,412		18,034			(4,598)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/24/2024	727	1,304,346	1795.31	40,565			29,579		39,803			(10,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2024	608	1,087,637	1790.28	34,261			24,982		35,041			(8,565)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2022	12/27/2024	860	1,544,038	1796.35	47,248			34,451		46,707			(11,812)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/30/2024	743	1,332,431	1792.36	41,172			30,021		42,104			(10,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/31/2024	599	1,073,545	1792.36	33,280			24,267		33,947			(8,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2025	202	362,244	1791.07		11,085		8,544		11,631			(2,540)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/06/2025	607	1,093,818	1802.15		34,237		26,391		31,356			(7,846)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/07/2025	491	884,707	1802.15		27,780		21,414		25,381			(6,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/08/2025	751	1,353,769	1802.15		42,508		32,767		38,867			(9,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2023	01/09/2025	805	1,448,868	1799.78		45,350		34,957		42,684			(10,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2023	01/10/2025	892	1,611,485	1807.44		50,278		38,756		43,792			(11,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/13/2025	433	783,249	1808.7		24,594		18,958		21,050			(5,636)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/14/2025	321	579,769	1808.7		18,263		14,078		15,594			(4,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/15/2025	835	1,509,762	1808.7		47,558		36,659		40,642			(10,899)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/16/2025	647	1,171,064	1808.7		37,006		28,525		31,551			(8,480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/17/2025	751	1,344,925	1791.06		41,424		31,931		43,599			(9,493)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2025	466	842,167	1806.5		26,444		20,384		23,251			(6,060)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/20/2025	920	1,654,199	1798.29		51,446		39,656		49,904			(11,790)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/21/2025	231	415,027	1798.29		12,907		9,949		12,530			(2,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/22/2025	971	1,746,369	1798.29		54,312		41,866		52,762			(12,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2023	01/24/2025	1,051	1,891,534	1800.12		58,448		45,054		56,156			(13,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/24/2025	661	1,190,631	1800.64		36,790		28,359		35,157			(8,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/27/2025	417	750,543	1800.06		23,342		17,993		22,346			(5,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/28/2025	696	1,252,565	1800.06		38,955		30,028		37,320			(8,927)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2025	900	1,620,493	1800.06		50,559		38,973		48,318			(11,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2025	1,029	1,859,131	1805.89		58,005		44,712		52,240			(13,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2023	01/31/2025	1,191	2,155,854	1809.9		67,478		54,826		58,055			(12,652)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/03/2025	606	1,097,399	1810.28		34,349		27,908		29,505			(6,440)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/04/2025	1,028	1,860,948	1810.28		58,248		47,326		50,075			(10,921)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/05/2025	1,670	3,023,845	1810.28		94,949		77,146		81,433			(17,803)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2025	496	895,361	1806.55		28,025		22,770		25,102			(5,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/07/2025	552	993,223	1797.92		30,790		25,017		30,469			(5,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2025	1,165	2,107,752	1808.48		65,551		53,260		57,950			(12,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2025	573	1,033,897	1804.99		31,224		25,369		29,644			(5,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2025	1,686	3,047,413	1807.46		92,337		75,023		85,156			(17,313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2025	1,134	2,035,535	1794.3		62,084		50,443		65,386			(11,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2023	02/21/2025	488	876,612	1795.15		26,298		21,367		27,921			(4,931)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2025	1,664	2,976,430	1789.08		90,186		77,034		101,099			(13,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	02/28/2025	1,228	2,204,020	1794.21		66,341		56,666		71,189			(9,675)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/03/2025	1,118	2,011,604	1800.01		60,147		51,376		61,443			(8,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2025	536	964,807	1800.01		28,944		24,723		29,490			(4,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2025	1,310	2,358,201	1800.01		70,746		60,429		72,130			(10,317)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2025	608	1,094,110	1798.26		33,152		28,317		34,080			(4,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2023	03/07/2025	1,355	2,424,859	1789.42		73,716		62,966		82,446			(10,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2025	2,371	4,244,450	1790.06		129,031		110,214		143,420			(18,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/10/2025	1,087	1,926,627	1773.19		58,762		50,193		76,444			(8,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/11/2025	640	1,134,838	1773.19		34,613		29,565		45,050			(5,048)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/12/2025	1,070	1,897,582	1773.19		58,066		49,598		75,367			(8,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2023	03/13/2025	1,104	1,957,433	1772.98		60,485		51,664		77,932			(8,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2025	1,303	2,310,033	1772.96		72,535		61,957		92,032			(10,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2023	03/14/2025	950	1,689,780	1777.98		52,214		44,600		64,286			(7,615)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2025	973	1,728,535	1777.16		54,276		46,361		66,708			(7,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2025	563	1,002,464	1779.42		31,377		26,801		37,912			(4,576)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/31/2025	508	912,273	1794.75		28,372		24,234		29,898			(4,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2025	448	804,649	1794.75		25,025		21,375		26,387			(3,649)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2025	1,170	2,099,282	1794.75		65,288		55,767		68,885			(9,521)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/04/2025	597	1,068,337	1790.02		33,546		30,051		36,727			(3,494)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/04/2025	2,034	3,642,442	1790.43		114,715		102,765		124,721			(11,949)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/07/2025	404	722,415	1790.02		22,612		20,256		24,879			(2,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/08/2025	325	581,963	1790.02		18,274		16,370		20,054			(1,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/09/2025	1,591	2,847,064	1790.02		89,398		80,086		98,164			(9,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2023	04/11/2025	1,284	2,302,300	1792.81		72,292		64,762		77,394			(7,530)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2023	04/11/2025	1,049	1,882,722	1794.7		58,553		52,453		62,155			(6,099)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2023	04/11/2025	698	1,254,141	1796.09		39,380		35,278		40,853			(4,102)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2023	04/17/2025	1,467	2,635,164	1796.91		82,744		74,125		85,483			(8,619)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2023	04/17/2025	637	1,145,461	1798.86		35,166		31,503		36,464			(3,663)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/21/2025	824	1,482,698	1799.42		45,519		40,777		47,064			(4,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/22/2025	1,518	2,731,071	1799.42		83,844		75,110		86,746			(8,734)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/23/2025	907	1,632,180	1799.42		50,108		44,888		51,875			(5,220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2023	04/24/2025	1,322	2,381,953	1802.23		73,602		65,935		73,715			(7,667)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2023	04/25/2025	1,406	2,514,551	1788.15		77,951		69,831		89,047			(8,120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/25/2025	1,523	2,742,970	1800.95		85,032		76,175		86,007			(8,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2023	05/01/2025	723	1,305,852	1807		40,873		38,319		38,749			(2,555)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2023	05/02/2025	868	1,557,723	1794.06		47,978		44,979		52,400			(2,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/05/2025	634	1,142,000	1801.13		35,516		33,296		35,976			(2,220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/06/2025	813	1,463,748	1801.13		45,523		42,677		46,141			(2,845)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/07/2025	1,160	2,089,725	1801.13		65,199		61,124		65,915			(4,075)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2025	1,352	2,432,565	1799.02		75,896		71,153		78,347			(4,744)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2025	2,078	3,732,785	1796.24		116,463		109,184		123,519			(7,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/12/2025	2,111	3,788,317	1794.89		117,059		109,743		127,190			(7,316)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/13/2025	354	634,604	1794.89		19,609		18,384		21,319			(1,226)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/14/2025	957	1,717,663	1794.89		53,076		49,759		57,737			(3,317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2023	05/16/2025	1,203	2,155,716	1791.93		67,208		63,007		74,545			(4,200)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2023	05/16/2025	931	1,670,044	1793.11		51,604		48,379		57,146			(3,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/19/2025	575	1,031,569	1792.53		31,772		29,787		35,550			(1,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2025	525	941,602	1792.53		29,001		27,189		32,468			(1,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/21/2025	1,267	2,270,659	1792.53		69,936		65,565		78,341			(4,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2023	05/22/2025	1,086	1,943,740	1789.14		59,673		55,943		69,230			(3,730)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2023	05/23/2025	1,223	2,166,935	1771.17		66,958		62,773		90,628			(4,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2023	05/30/2025	737	1,304,038	1768.97		40,164		37,654		55,750			(2,510)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2023	06/06/2025	1,853	3,321,016	1792.37		100,959		98,856		115,780			(2,103)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2023	06/06/2025	1,414	2,535,739	1793.52		76,579		74,984		87,474			(1,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2023	06/13/2025	4,011	7,220,689	1800.38		217,343		212,815		234,669			(4,528)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/25/2023	01/25/2024	633	2,543,851	4016.22		26,298		14,245		32,430			(12,053)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/25/2023	01/25/2024	169	5,690,190	33743.84		107,127		58,027		89,503			(49,100)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/26/2023	01/26/2024	665	2,698,234	4060.43		27,927		15,127		33,924			(12,800)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/27/2023	01/26/2024	808	3,287,175	4070.56		34,187		18,518		41,198			(15,669)				

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Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2023	01/26/2024	94	3,207,109	33949.41		59,152		32,041		48,621			(27,112)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/26/2024	90	3,058,327	33978.08		55,518		30,072		50,572			(25,446)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/27/2024	1,799	7,321,751	4070.56		149,394		80,922		217,872			(68,472)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/27/2024	39	1,308,242	33978.08		22,161		12,004		13,611			(10,157)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/28/2024	1,505	6,126,781	4070.56		111,912		60,619		165,615			(51,293)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/28/2024	14	477,875	33978.08		5,298		2,870		3,775			(2,428)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/29/2024	1,505	6,125,496	4070.56		115,827		62,740		169,102			(53,088)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/29/2024	113	3,827,730	33978.08		62,426		33,814		51,537			(28,612)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2023	01/30/2024	1,414	5,680,440	4017.77		97,190		52,644		150,782			(44,545)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2023	01/30/2024	34	1,140,954	33717.09		22,275		12,066		21,863			(10,209)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2023	02/01/2024	389	1,601,716	4119.21		16,658		10,411		19,680			(6,247)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2023	02/01/2024	216	7,374,807	34092.96		141,999		88,749		98,735			(53,249)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2023	02/02/2024	109	3,708,667	34053.94		74,126		46,329		60,905			(27,797)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/06/2023	02/06/2024	498	2,047,229	4111.08		21,291		13,307		25,144			(7,984)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/07/2023	02/07/2024	57	1,931,222	34156.69		35,324		22,078		30,016			(13,247)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/08/2023	02/08/2024	2,513	10,346,923	4117.86		223,350		139,594		319,042			(83,756)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/09/2023	02/09/2024	2,379	9,711,786	4081.5		174,899		109,312		249,397			(65,587)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/10/2023	02/09/2024	755	3,089,695	4090.46		31,824		19,890		38,135			(11,934)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/09/2023	02/09/2024	79	2,661,371	33699.88		54,622		34,139		51,762			(20,483)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/10/2023	02/12/2024	457	1,871,158	4090.46		19,273		12,046		23,053			(7,227)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2023	02/13/2024	501	2,072,009	4137.29		21,342		13,339		25,115			(8,003)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2023	02/14/2024	412	1,705,076	4136.13		17,733		11,083		20,664			(6,650)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2023	02/14/2024	39	1,335,653	34089.27		28,359		17,724		21,858			(10,635)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/15/2023	02/15/2024	1,997	8,284,799	4147.6		164,363		102,727		220,615			(61,636)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/16/2024	1,405	5,730,680	4079.09		57,880		36,175		70,694			(21,705)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2023	02/16/2024	58	1,966,225	33696.85		34,116		21,323		33,051			(12,794)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/16/2024	142	4,819,565	33826.69		88,753		55,471		83,927			(33,283)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/17/2024	38	1,288,091	33826.69		23,657		14,785		19,558			(8,871)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/18/2024	18	603,806	33826.69		6,902		4,313		6,273			(2,588)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/19/2024	50	1,675,370	33826.69		28,390		17,744		23,199			(10,646)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/20/2024	419	1,708,179	4079.09		17,253		10,783		21,023			(6,470)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/20/2024	52	1,754,502	33826.69		33,349		20,843		29,579			(12,506)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/22/2023	02/22/2024	125	4,142,849	33045.09		81,402		50,876		94,747			(30,526)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2023	02/23/2024	1,943	7,797,130	4012.32		145,468		90,917		222,834			(54,550)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2023	02/23/2024	73	2,425,588	33153.91		48,286		30,179		52,573			(18,107)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/27/2023	02/27/2024	1,923	7,657,446	3982.24		140,661		87,913		226,286			(52,748)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/27/2023	02/27/2024	74	2,435,858	32889.09		52,751		32,969		61,617			(19,781)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/28/2023	02/28/2024	10,660	42,323,128	3970.15		1,295,712		809,820		1,968,186			(485,892)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/28/2023	02/28/2024	110	3,585,781	32656.7		83,645		52,278		98,245			(31,367)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/01/2023	03/01/2024	606	2,395,693	3951.39		24,436		17,309		30,425			(7,127)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/01/2024	9,026	36,517,332	4045.64		1,129,818		800,288		1,574,432			(329,530)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/01/2024	86	2,875,373	33390.97		56,316		39,891		58,490			(16,426)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/03/2024	1,555	6,290,716	4045.64		151,275		107,153		242,834			(44,122)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/03/2024	60	2,011,693	33390.97		39,750		28,156		46,861			(11,594)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/04/2024	9,555	38,655,910	4045.64		1,013,835		718,133		1,436,567			(295,702)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/04/2024	130	4,338,386	33390.97		74,361		52,673		78,062			(21,689)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/05/2024	9,432	38,158,662	4045.64		1,021,960		723,888		1,455,855			(298,072)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/05/2024	108	3,594,159	33390.97		64,289		45,538		69,176			(18,751)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/07/2023	03/07/2024	523	2,085,893	3986.37		21,380		15,144		26,160			(6,236)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2023	03/13/2024	7,806	30,097,571	3855.76		1,015,047		718,992		1,757,873			(296,056)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/14/2023	03/14/2024	11,236	44,036,198	3919.29		1,311,279		928,823		2,067,546			(382,456)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/15/2023	03/15/2024	485	1,889,175	3891.93		18,816		13,328		24,159			(5,488)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/16/2023	03/15/2024	422	1,669,515	3960.28		16,845		11,932		20,998			(4,913)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/17/2023	03/15/2024	81	2,577,713	31861.98		51,789		36,684		65,942			(15,105)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/17/2023	03/17/2024	51	1,614,694	31861.98		29,502		20,897		46,550			(8,605)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/17/2023	03/18/2024	104	3,323,771	31861.98		65,005		46,045		90,069			(18,960)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/17/2023	03/19/2024	104	3,301,862	31861.98		57,996		41,081		80,551			(16,916)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/23/2023	03/22/2024	9,131	36,054,760	3948.72		1,201,169		850,828		1,820,298			(350,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/24/2023	03/22/2024	9,220	36,612,199	3970.99		1,020,997		723,206		1,496,039			(297,791)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/22/2023	03/22/2024	210	6,726,007	32030.11		139,431		98,764		191,623			(40,668)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/24/2023	03/25/2024	8,279	32,877,424	3970.99		957,581		678,286		1,434,495			(279,294)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/24/2023	03/26/2024	8,006	31,791,586	3970.99		1,083,631		767,572		1,667,989			(316,059)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/27/2023	03/27/2024	358	1,424,036	3977.53		14,562		10,315		17,721			(4,247)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/28/2023	03/28/2024	1,535	6,097,714	3971.27		125,534		88,920		220,860			(36,614)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/29/2023	03/28/2024	615	2,478,527	4027.81		25,405		17,995		30,392			(7,410)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/30/2023	03/28/2024	455	1,843,370	4050.83		18,836		13,342		22,449			(5,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/31/2023	03/28/2024	9,174	37,697,083	4109.31		1,037,061		734,585		1,375,682			(302,476)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/28/2023	03/28/2024	108	3,505,819	32394.25		62,638		44,369		79,696			(18,269)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/31/2023	04/01/2024	9,361	38,468,265	4109.31		1,157,137		819,639		1,560,017			(337,498)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/31/2023	04/02/2024	7,269	29,871,858	4109.31		1,074,156		760,860		1,463,651			(313,295)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/03/2023	04/03/2024	1,409	5,812,007	4124.51		124,282		98,390		182,443			(25,892)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/04/2023	04/04/2024	1,804	7,399,059	4100.6		148,161		117,294		224,036			(30,867)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/04/2023	04/04/2024	99	3,306,050	33402.38		62,135		49,190		66,486			(12,945)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2024	18,044	73,805,984	4090.38		2,468,717		1,954,401		3,402,920			(514,316)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/05/2024	97	3,245,461	33485.29		68,163		53,963		67,922			(14,201)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/06/2024	19	651,786	33485.29		14,077		11,144		16,583			(2,933)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/07/2024	41	1,369,110	33485.29		23,438		18,555		26,946			(4,883)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/08/2024	153	5,112,048	33485.29		91,204		72,203		96,018			(19,001)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/09/2024	131	4,383,733	33485.29		73,365		58,080		74,021			(15,284)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/11/2023	04/11/2024	9,574	39,340,432	4108.94		1,361,294		1,077,691		1,810,977			(283,603)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	14,603	59,754,664	4091.95		2,010,516		1,591,659		2,774,789			(418,858)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2023	04/12/2024	8,073	33,403,146	4137.64		897,950		710,877		1,150,070			(187,073)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/13/2023	04/12/2024	10,234	42,430,964	4146.22		1,256,296		994,568		1,620,755			(261,728)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	170	5,712,724	33646.5		113,419		89,790		111,603			(23,629)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2023	04/15/2024	8,980	37,157,635	4137.64		1,124,232		890,017		1,473,755			(234,215)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2023	04/16/2024	7,575	31,341,945	4137.64		1,116,509		883,903		1,484,189			(232,606)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/17/2023	04/17/2024	2,172	9,017,255	4151.32		168,092		133,073		241,374			(35,019)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	3,169	5,696,313	1797.48		107,490		85,096		116,475			(22,394)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	3,104	9,855,677	3175.2		285,000		225,625		337,071			(59,375)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	1,632	6,780,551	4154.87		143,301		113,447		207,640			(29,854)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	65	2,216,816	33976.63		53,649		42,472		50,203			(11,177)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/20/2023	04/19/2024	2,756	8,761,308	3178.51		255,647		202,387		298,681			(53,260)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/19/2024	3,900	12,401,449	3179.94		331,106		262,126		383,878			(68,980)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/19/2024	10,067	41,611,309	4133.52		1,198,560		948,860		1,524,167			(249,700)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/20/2023	04/19/2024	52	1,743,737	33786.62		38,853		30,759		36,055			(8,094)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/19/2023	04/19/2024	242	8,192,928	33897.01		148,804		117,803		134,939			(31,001)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/20/2023	04/20/2024	33	1,099,642	33786.62		18,951		15,003		19,560			(3,948)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/21/2023	04/22/2024	2,153	6,844,838	3179.94		186,364		147,538		217,301			(38,826)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/21/2023	04/22/2024	7,795	32,219,116	4133.52		1,031,692		816,757		1,360,052			(214,936)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/21/2023	04/23/2024	3,090	9,827,547	3179.94		268,518		212,577		313,027			(55,941)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/21/2023	04/23/2024	7,498	30,993,427	4133.52		996,978		789,274		1,312,373			(207,704)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/24/2023	04/24/2024	89	3,026,041	33875.4		57,341		45,395		53,055			(11,946)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/25/2023	04/25/2024	10,977	44,693,563	4071.63		1,610,616		1,275,071		2,188,480			(335,545)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/26/2023	04/26/2024	3,432	10,851,847	3162.19		330,572		261,703		445,418			(68,869)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/26/2024	3,875	12,379,733	3194.81		327,278		259,095		354,755			(68,183)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/27/2023	04/26/2024	11,110	45,942,863	4135.35		1,317,804		1,043,262		1,692,314			(274,543)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/26/2024	9,378	39,102,729	4169.48		1,177,458		932,154		1,462,096			(245,304)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/27/2023	04/26/2024	88	2,970,343	33826.16		70,559		55,859		64,324			(14,700)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/26/2024	66	2,233,890	34098.16		46,162		36,545		39,723			(9,617)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/27/2023	04/27/2024	28	930,609	33826.16		15,424		12,211		15,473			(3,213)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/28/2024	54	1,833,917	34098.16		36,479		28,879		32,304			(7,600)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/29/2024	3,935	12,571,065	3194.81		339,725		268,949		370,782			(70,776)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/29/2024	7,341	30,606,950	4169.48		891,876		706,069		1,129,525			(185,808)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/29/2024	111	3,795,759	34098.16		77,978		61,733		68,615			(16,245)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/30/2024	2,849	9,102,480	3194.81		251,465		199,077		274,820			(52,389)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/30/2024	8,932	37,240,448	4169.48		1,209,239		957,314		1,549,454			(251,925)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/28/2023	04/30/2024	107	3,658,645	34098.16		66,746		52,841		58,024			(13,906)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/01/2023	05/01/2024	9,859	41,089,020	4167.87		1,385,060		1,211,927		1,790,472			(173,132)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/01/2023	05/01/2024	98	3,329,569	34051.7		69,724		61,008		61,803			(8,715)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/02/2023	05/02/2024	4,272	7,692,703	1800.72		121,581		106,383		128,369			(15,198)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/02/2023	05/02/2024	77	2,585,046	33684.53		52,059		45,551		52,462			(6,507)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/04/2023	05/03/2024	3,108	9,872,128	3176.12		254,016		222,264		338,634			(31,752)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/04/2023	05/03/2024	705	2,863,210	4061.22		29,348		25,679		34,210			(3,668)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/05/2023	05/03/2024	8,328	34,445,057	4136.25		959,466		839,532		1,238,074			(119,933)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/05/2023	05/05/2024	1,997	8,259,824	4136.25		175,496		153,559		259,383			(21,937)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/05/2023	05/06/2024	10,695	44,238,348	4136.25		1,163,636		1,018,182		1,571,258			(145,455)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/05/2023	05/07/2024	9,000	37,225,615	4136.25		1,004,320		878,780		1,356,260			(125,540)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/08/2023	05/08/2024	1,857	7,682,457	4138.12		148,544		129,976		220,575			(18,568)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/11/2023	05/10/2024	4,531	8,129,345	1794.06		128,532		112,466		149,260			(16,067)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/11/2023	05/10/2024	3,162	10,051,433	3179.33		257,924		225,684		338,656			(32,241)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/12/2023	05/10/2024	9,956	41,057,759	4124.08		1,248,704		1,092,616		1,611,220			(156,088)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/10/2023	05/10/2024	12,554	51,943,983	4137.64		1,784,412		1,561,361		2,331,742			(223,052)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/12/2023	05/13/2024	8,127	33,517,848	4124.08		941,730		824,014		1,243,639			(117,716)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/12/2023	05/14/2024	8,048	33,191,849	4124.08		980,309		857,771		1,320,953			(122,539)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/15/2023	05/15/2024	3,185	5,715,633	1794.7		109,663		95,955		126,412			(13,708)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/15/2023	05/15/2024	8,118	33,579,131	4136.28		1,117,903		978,165		1,496,829			(139,738)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/16/2023	05/16/2024	4,288	7,662,768	1787.08		143,519		125,579		182,091			(17,940)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/17/2023	05/17/2024	4,243	13,485,685	3178.3		409,587		358,388		525,307			(51,198)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/17/2024	3,520	11,193,406	3180.28		297,865		260,632		381,945			(37,233)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/19/2024	1,888	7,913,490	4191.98		167,795		146,821		231,100			(20,974)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/20/2024	2,563	8,150,378	3180.28		215,178		188,280		277,565			(26,897)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/20/2024	2,300	9,642,007	4191.98		199,177		174,280		285,517			(24,897)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/21/2024	3,121	9,924,116	3180.28		294,051		257,295		375,920			(36,756)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/21/2024	1,732	7,259,442	4191.98		140,196		122,671		198,680			(17,524)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/22/2023	05/22/2024	3,475	11,036,700	3175.63		308,073		269,564		405,018			(38,509)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/22/2023	05/22/2024	9,277	38,896,411	4192.63		1,396,310		1,221,771		1,747,466			(174,539)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/23/2023	05/23/2024	4,247	7,572,223	1782.85		124,220		108,692		168,525			(15,527)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/23/2023	05/23/2024	2,894	9,157,915	3164.93		262,978		230,106		366,889			(32,872)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/24/2024	6,907	12,245,069	1772.86		214,956		188,086		329,566			(26,869)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/24/2023	05/24/2024	5,018	8,908,458	1775.38		165,963		145,217		246,044			(20,745)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/25/2023	05/24/2024	1,574	4,948,988	3145.11		153,171		134,024		234,164			(19,146)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/24/2024	7,123	22,427,454	3148.55		625,994		547,745		947,826			(78,249)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/24/2023	05/24/2024	3,020	9,518,244	3152.13		311,329		272,413		458,157			(38,916)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/24/2023	05/24/2024	12,916	53,151,241	4115.24		1,913,654		1,674,447		2,479,722			(239,207)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/24/2024	15,638	65,764,822	4205.45		1,880,445		1,645,389		2,241,109			(235,056)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/25/2023	05/24/2024	46	1,493,764	32764.65		32,720		28,630		35,450			(4,090)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/24/2024	166	5,501,172	33093.34		109,196		95,547		112,301			(13,650)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/25/2023	05/25/2024	26	863,298	32764.65		16,497		14,435		20,512			(2,062)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/26/2024	29	959,671	33093.34		22,276		19,491		26,958			(2,784)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/27/2024	59	1,937,031	33093.34		36,078		31,568		43,159			(4,510)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2024	1,828	3,240,811	1772.86		69,567		60,871		108,228			(8,696)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2024	1,766	5,559,822	3148.55		158,405		138,604		240,443			(19,801)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2024	5,895	24,789,860	4205.45		643,207		562,806		779,180			(80,401)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2024	123	4,081,840	33093.34		88,868		77,760		98,987			(11,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	3,107	5,507,978	1772.86		104,412		91,360		159,246			(13,051)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	3,263	10,272,719	3148.55		299,008		261,632		451,682			(37,376)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	5,516	23,197,301	4205.45		827,328		723,912		1,040,860			(103,416)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	63	2,095,157	33093.34		34,759		30,414		36,642			(4,345)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/30/2023	05/30/2024	2,296	7,217,279	3143.46		240,554		210,484		367,945			(30,069)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/30/2023	05/30/2024	9,987	42,001,850	4205.52		1,548,368		1,354,822		1,937,370			(193,546)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/31/2024	3,524	6,213,865	1763.43		112,411		98,359		188,905			(14,051)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/31/2024	3,181	9,968,036	3134.08		319,072		279,188		524,278			(39,884)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/31/2024	13,345	55,777,941	4179.83		1,994,000		1,744,750		2,535,732			(249,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/01/2023	05/31/2024	11,600	48,962,167	4221.02		1,627,739		1,559,917		1,961,701			(67,822)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/02/2023	05/31/2024	9,998	42,813,701	4282.37		1,335,474		1,279,829		1,530,343			(55,645)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/02/2023	06/03/2024	7,250	31,047,940	4282.37		871,683		835,363		1,010,324			(36,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/02/2023	06/04/2024	7,253	31,061,735	4282.37		911,165		873,200		1,063,728			(37,965)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2023	06/05/2024	10,947	46,783,091	4273.79		1,483,184		1,421,385		1,753,081			(61,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2023	06/06/2024	4,400	7,857,983	1785.88		142,644		136,701		189,759			(5,944)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2023	06/06/2024	1,862	5,916,181	3176.71		167,015		160,056		223,168			(6,959)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2023	06/06/2024	11,913	51,033,575	4283.85		1,725,985		1,654,069		2,004,794			(71,916)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/07/2023	06/07/2024	3,994	12,736,017	3188.72		423,462		405,818		518,187			(17,644)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/07/2023	06/07/2024	2,231	9,518,953	4267.52		185,087		177,375		240,157			(7,712)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/08/2023	06/07/2024	11,376	48,848,816	4293.93		1,692,708		1,622,179		1,937,416			(70,530)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/07/2024	9,748	41,906,010	4298.86		1,314,214		1,259,455		1,496,885			(54,759)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/09/2024	2,397	10,306,188	4298.86		210,807		202,023		260,140			(8,784)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/10/2024	8,742	37,579,015	4298.86		936,071		897,068		1,094,883			(39,003)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/11/2024	9,097	39,105,694	4298.86		1,268,046		1,215,211		1,502,830			(52,835)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	12,365	53,651,998	4338.93		1,733,695		1,661,458		1,935,997			(72,237)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	93	3,169,479	34066.33		61,212		58,661		55,581			(2,550)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/13/2023	06/13/2024	2,085	9,109,567	4369.01		154,756		148,308		174,004			(6,448)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/14/2023	06/14/2024	3,052	9,779,576	3204.4		341,664		327,428		382,239			(14,236)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/14/2023	06/14/2024	14,698	64,267,887	4372.59		2,164,051		2,073,882		2,315,480			(90,169)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/14/2024	10,164	44,820,952	4409.59		1,294,381		1,240,449		1,321,190			(53,933)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/15/2023	06/14/2024	9,321	41,252,994	4425.84		1,213,016		1,162,474		1,222,806			(50,542)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/16/2024	2,231	9,836,854	4409.59		210,181		201,424		218,135			(8,758)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/17/2024	9,682	42,694,191	4409.59		1,097,337		1,051,615		1,120,031			(45,722)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/18/2024	18,001	79,376,532	4409.59		2,119,603		2,031,287		2,154,738			(88,317)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/19/2024	2,145	9,458,172	4409.59		178,500		171,062		190,279			(7,437)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/20/2023	06/20/2024	10,403	45,657,551	4388.71		1,417,342		1,358,286		1,482,559			(59,056)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/20/2023	06/20/2024	101	3,428,066	34053.87		60,666		58,138		54,572			(2,528)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/22/2023	06/21/2024	4,571	8,225,636	1799.64		124,121		118,950		141,827			(5,172)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	6,909	12,452,961	1802.43		204,402		195,885		224,977			(8,517)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	3,580	11,504,348	3213.09		388,504		372,316		421,359			(16,188)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/21/2024	8,681	37,747,806	4348.33		1,124,762		1,077,897		1,216,804			(46,865)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	17,657	77,085,847	4365.69		2,614,236		2,505,310		2,814,945			(108,927)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/22/2023	06/21/2024	9,554	41,863,550	4381.89		1,343,674		1,287,688		1,407,129			(55,986)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/21/2024	68	2,309,044	33727.43		45,598		43,698		42,386			(1,900)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/22/2023	06/21/2024	51	1,729,133	33946.71		36,008		34,508		32,425			(1,500)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	155	5,267,853	33951.52		108,536		104,013		98,474			(4,522)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/22/2023	06/22/2024	18	626,279	33946.71		14,673		14,062		14,543			(611)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/23/2024	2,010	8,738,151	4348.33		193,435		185,375		223,658			(8,060)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/23/2024	29	986,993	33727.43		17,297		16,576		17,933			(721)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/24/2024	8,713	37,887,127	4348.33		1,031,701		988,713		1,136,108			(42,988)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/24/2024	93	3,150,363	33727.43		67,329		64,523		65,831			(2,805)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/25/2024	9,501	41,313,919	4348.33		1,169,922		1,121,175		1,295,200			(48,747)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/25/2024	83	2,809,025	33727.43		49,441		47,381		48,492			(2,060)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/26/2023	06/26/2024	2,058	8,907,223	4328.82		161,437		154,710		192,762			(6,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2024	4,722	8,524,302	1805.31		144,692		138,663		156,041			(6,029)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2024	11,939	52,274,770	4378.41		1,700,728		1,629,865		1,810,993			(70,864)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2024	71	2,402,380	33926.74		45,842		43,932		41,669			(1,910)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/28/2023	06/28/2024	3,681	11,835,143	3215.35		401,210		384,493		436,496			(16,717)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	06/28/2024	3,989	12,909,979	3236.56		381,916		366,003		364,966			(15,913)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/28/2023	06/28/2024	15,567	68,133,865	4376.86		2,299,031		2,203,239		2,456,025			(95,793)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/29/2023	06/28/2024	10,695	47,018,533	4396.44		1,519,502		1,456,190		1,574,163			(63,313)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	06/28/2024	9,923	44,159,563	4450.38		1,290,561		1,236,787		1,269,902			(53,773)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	06/30/2024	2,148	9,561,217	4450.38		191,242		183,274		191,650			(7,968)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	2,387	7,724,776	3236.56		217,662		208,593		208,853			(9,069)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	9,583	42,646,103	4450.38		1,036,712		993,516		1,023,883			(43,196)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/02/2024	3,129	10,127,389	3236.56		309,350		296,460		296,664			(12,890)				

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S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/30/2023	07/02/2024	10,176	45,287,957	4450.38		1,296,411		1,242,394		1,277,659			(54,017)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/08/2023	02/08/2025	26	107,293	4117.86		4,937		4,011		6,743			(926)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/05/2023	04/04/2025	241	985,127	4090.38		59,238		53,067		77,354			(6,171)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/12/2023	04/11/2025	267	1,092,517	4091.95		42,064		37,682		52,722			(4,382)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/13/2023	04/11/2025	91	378,378	4146.22		19,399		17,378		23,153			(2,021)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/18/2023	04/17/2025	1,468	2,638,051	1797.48		81,445		72,961		85,107			(8,484)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/02/2023	05/02/2025	1,120	2,017,163	1800.72		63,018		59,080		63,675			(3,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/11/2023	05/09/2025	1,636	2,935,231	1794.06		91,562		85,839		99,145			(5,723)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/10/2023	05/09/2025	309	1,279,255	4137.64		80,210		75,197		103,147			(5,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/15/2023	05/15/2025	502	900,275	1794.7		28,070		26,315		30,333			(1,754)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/16/2023	05/16/2025	929	1,660,125	1787.08		51,746		48,512		60,060			(3,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/23/2025	656	1,162,633	1772.86		35,355		33,145		47,917			(2,210)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/24/2023	05/23/2025	1,334	2,367,650	1775.38		72,327		67,807		95,456			(4,520)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/23/2023	05/23/2025	1,330	2,370,312	1782.85		72,425		67,898		89,431			(4,527)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/24/2023	05/23/2025	398	1,638,906	4115.24		84,915		79,608		103,270			(5,307)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/28/2025	795	1,409,526	1772.86		43,003		40,316		58,223			(2,688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/29/2025	1,173	2,079,115	1772.86		63,463		59,496		85,920			(3,966)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/30/2025	1,263	2,226,876	1763.43		68,024		63,773		99,783			(4,252)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/30/2025	246	1,029,236	4179.83		71,560		67,088		84,706			(4,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2023	06/06/2025	1,088	1,943,481	1785.88		59,235		58,001		71,868			(1,234)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/08/2023	06/06/2025	114	488,585	4293.93		66,403		65,019		76,079			(1,383)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/14/2023	06/13/2025	347	1,519,354	4372.59		89,183		87,325		91,812			(1,858)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/16/2025	151	665,705	4409.59		15,442		15,121		15,553			(322)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/22/2023	06/20/2025	896	1,611,634	1799.64		48,741		47,725		52,959			(1,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/21/2023	06/20/2025	1,850	3,335,273	1802.43		101,115		99,009		106,781			(2,107)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/21/2023	06/20/2025	371	1,621,363	4365.69		74,637		73,082		77,498			(1,555)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2025	1,613	2,911,837	1805.31		87,833		86,003		91,125			(1,830)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/28/2023	06/27/2025	450	1,971,028	4376.86		114,141		111,763		118,559			(2,378)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2028	45	183,489	4090.38		28,980		27,772		33,532			(1,207)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/10/2023	05/10/2028	25	103,806	4137.64		16,822		16,402		19,200			(421)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/14/2023	06/14/2028	28	123,364	4372.59		20,288		20,119		19,900			(169)				
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			14,562					(174,749)				
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			12,538					(150,461)				
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			16,049					(192,585)				
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			329		1,703			(3,950)				
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			44,766					(179,065)				
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			30,892					(123,570)				
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			46,588					(186,351)				
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			22,843		122,061			(91,373)				

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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			46,816					(187,265)				
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			44,514					(178,058)				
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			28,008					(112,032)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/30/2022	08/30/2023	388	1,546,141	3986.16	22,264			2,783		33,210			(11,132)				
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			45,654					(109,570)				
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			43,454					(104,289)				
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			59,723					(143,335)				
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			52,167		4,019			(125,201)				
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			41,635		233,380			(99,925)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2022	09/12/2023	265	1,090,169	4110.41	15,698			3,271		22,465			(7,849)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2022	09/19/2023	7,747	30,210,680	3899.89	330,870			68,931		41,369			(165,435)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2022	09/21/2023	8,836	33,486,365	3789.93	425,009			88,544		1,527,203			(212,504)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2022	09/22/2023	442	1,661,520	3757.99	15,784			3,288		23,960			(7,892)				
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			77,712		506,560			(186,508)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2022	10/03/2023	403	1,481,316	3678.43	14,221			4,148		21,365			(7,110)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2022	10/05/2023	8,110	30,682,244	3783.28	399,389			116,489		419,129			(199,695)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	816	3,055,124	3744.52	27,802			8,109		43,741			(13,901)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2022	10/10/2023	512	1,848,797	3612.39	17,194			5,015		26,696			(8,597)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2022	10/13/2023	1,129	4,044,809	3583.07	35,594			10,382		58,435			(17,797)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	428	1,533,433	3583.07	13,494			3,936		22,122			(6,747)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/24/2022	10/24/2023	5,138	19,511,008	3797.34	186,325			54,345		151,696			(93,162)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/28/2023	7,660	29,880,682	3901.06	303,908			88,640		241,855			(151,954)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/29/2023	7,686	29,982,724	3901.06	291,047			84,889		675,234			(145,523)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/30/2023	6,242	24,352,278	3901.06	245,390			71,572		265,143			(122,695)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/08/2022	11/08/2023	6,766	25,899,908	3828.11	275,710			103,391		643,797			(137,855)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	5,864	23,163,993	3949.94	260,067			97,525		952,769			(130,033)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/22/2022	11/22/2023	6,397	25,609,296	4003.58	306,188			114,821		356,820			(153,094)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2022	11/28/2023	244	966,982	3963.94	9,090			3,409		12,940			(4,545)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/08/2022	12/08/2023	7,721	30,603,571	3963.51	378,071			173,282		604,635			(189,035)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2022	12/12/2023	6,580	26,258,409	3990.56	305,422			139,985		330,846			(152,711)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2022	12/15/2023	8,365	32,586,375	3895.75	387,435			177,574		350,174			(193,717)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/19/2022	12/19/2023	7,329	27,980,725	3817.66	312,234			143,107		756,534			(156,117)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/21/2022	12/21/2023	9,876	38,305,153	3878.44	530,160			242,990		2,325,755			(265,080)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2022	12/27/2023	6,451	24,700,790	3829.25	319,389			146,387		891,579			(159,694)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2022	12/28/2023	13,390	50,658,973	3783.22	661,189			303,045		1,677,397			(330,594)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2022	12/30/2023	10,941	42,006,917	3839.5	474,040			217,268		1,717,269			(237,020)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2022	12/31/2023	7,672	29,455,069	3839.5	356,069			163,198		875,585			(178,035)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2022	01/02/2024	4,260	16,357,868	3839.5	190,540			87,331		276,052			(95,270)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/03/2023	01/03/2024	4,963	18,977,950	3824.14		217,082		117,586		473,709			(99,496)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2023	01/04/2024	9,589	36,944,507	3852.97		500,821		271,278		1,009,248			(229,543)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/06/2024	6,066	23,627,860	3895.08		286,741		155,318		918,726			(131,423)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/07/2024	7,104	27,671,060	3895.08		348,609		188,830		635,057			(159,779)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/08/2024	7,070	27,536,773	3895.08		327,261		177,266		795,707			(149,995)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/19/2023	01/19/2024	8,444	32,922,058	3898.85		460,365		249,364		760,603			(211,001)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2023	01/23/2024	2,350	7,397,471	3147.59		205,772		111,460		208,237			(94,312)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2023	01/26/2024	6,362	25,830,718	4060.43		386,204		209,194		778,050			(177,010)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/30/2023	01/30/2024	5,154	20,706,899	4017.77		289,717		156,930		721,302			(132,787)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2023	02/01/2024	3,556	11,254,076	3165.11		344,804		215,503		325,653			(129,302)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2023	02/01/2024	6,107	25,157,703	4119.21		424,057		265,036		600,463			(159,021)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2023	02/02/2024	907	3,751,601	4136.48		38,266		23,916		45,795			(14,350)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2023	02/05/2024	452	1,869,101	4136.48		19,065		11,916		22,772			(7,149)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2023	02/07/2024	343	1,426,581	4164		14,551		9,094		17,191			(5,457)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2023	02/09/2024	7,660	31,263,554	4081.5		422,956		264,347		528,618			(158,608)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/16/2023	02/16/2024	5,600	22,904,258	4090.41		326,451		204,032		322,254			(122,419)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2023	02/21/2024	5,542	22,152,470	3997.34		297,438		185,898		909,692			(111,539)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/22/2023	02/22/2024	8,715	34,782,929	3991.05		570,261		356,413		1,315,564			(213,848)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2023	02/23/2024	924	3,668,027	3970.04		37,047		23,154		46,537			(13,893)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2023	02/23/2024	5,598	22,460,892	4012.32		314,879		196,799		640,761			(118,080)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2023	02/26/2024	713	2,830,919	3970.04		28,592		17,870		35,856			(10,722)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2023	03/01/2024	7,990	31,571,455	3951.39		496,854		351,938		1,539,843			(144,916)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2023	03/06/2024	2,703	8,536,727	3158.28		272,730		193,184		282,260			(79,546)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2023	03/06/2024	540	2,186,300	4048.42		22,300		15,796		26,942			(6,504)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2023	03/07/2024	5,586	22,269,326	3986.37		317,625		224,984		960,123			(92,641)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2023	03/08/2024	534	2,130,831	3992.01		21,521		15,244		26,668			(6,277)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/09/2023	03/09/2024	6,697	26,239,010	3918.32		385,780		273,261		1,107,236			(112,519)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	7,226	28,319,250	3919.29		363,208		257,272		950,415			(105,936)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/16/2023	03/16/2024	7,966	31,547,831	3960.28		423,409		299,915		980,011			(123,494)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2023	03/20/2024	2,792	8,726,238	3125.45		229,841		162,804		365,093			(67,037)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/22/2024	442	1,754,135	3970.99		17,717		12,549		21,922			(5,167)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/25/2024	416	1,653,324	3970.99		16,699		11,828		20,631			(4,870)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/26/2024	334	1,326,673	3970.99		13,399		9,491		16,547			(3,908)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/29/2023	03/28/2024	3,328	10,463,755	3144.02		299,712		212,296		416,162			(87,416)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2023	03/28/2024	702	2,787,345	3971.27		28,431		20,139		34,729			(8,292)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	03/28/2024	657	2,698,036	4109.31		27,520		19,493		32,263			(8,027)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	04/01/2024	667	2,741,486	4109.31		27,963		19,807		32,722			(8,156)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	04/02/2024	359	1,475,291	4109.31		15,048		10,659		17,601			(4,389)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2023	04/03/2024	370	1,527,251	4124.51		15,731		12,453		18,123			(3,277)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/04/2023	04/04/2024	6,800	27,885,811	4100.6		368,743		291,921		756,149			(76,821)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/10/2023	04/10/2024	6,389	26,253,899	4109.11		342,887		271,452		905,417			(71,435)				
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			29,677		28,876			(18,743)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2023	04/12/2024	8,414	34,430,782	4091.95		536,058		424,379		1,281,591			(111,679)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2023	04/17/2024	8,112	33,676,899	4151.32		486,416		385,080		997,340			(101,337)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/24/2023	04/24/2024	3,258	10,381,900	3186.21		288,295		228,234		324,813			(60,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2023	04/25/2024	3,118	5,599,610	1796		106,396		84,230		115,947			(22,166)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2023	04/25/2024	2,641	8,386,179	3175.64		232,930		184,403		299,075			(48,527)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2023	05/03/2024	4,560	14,540,826	3189.09		387,011		338,635		462,071			(48,376)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/04/2023	05/04/2024	6,228	25,291,472	4061.22		353,577		309,380		856,210			(44,197)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	2,745	8,755,591	3189.09		233,035		203,906		279,109			(29,129)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2023	05/07/2024	2,290	7,303,802	3189.09		193,138		168,996		231,447			(24,142)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/10/2023	05/10/2024	641	2,651,065	4137.64		27,041		23,661		30,856			(3,380)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/18/2023	05/18/2024	6,523	27,385,019	4198.05		420,279		367,744		799,518			(52,535)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/23/2023	05/23/2024	505	2,093,164	4145.58		21,141		18,498		24,188			(2,643)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/24/2023	05/24/2024	7,339	30,201,959	4115.24		509,661		445,954		995,221			(63,708)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2023	05/31/2024	381	1,594,073	4179.83		16,419		14,367		18,174			(2,052)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/01/2023	05/31/2024	583	2,458,991	4221.02		25,328		24,272		27,662			(1,055)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/01/2023	06/01/2024	7,341	30,988,090	4221.02		492,520		471,998		813,317			(20,522)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	6,273	26,872,814	4283.85		421,971		404,389		685,474			(17,582)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/08/2023	06/07/2024	541	2,321,772	4293.93		23,450		22,473		25,410			(977)				

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S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2023	06/12/2024	647	2,805,443	4338.93		29,457		28,230		30,136			(1,227)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	401	1,752,925	4372.59		18,406		17,639		18,554			(767)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2023	06/21/2024	577	2,509,125	4348.33		26,597		25,489		26,809			(1,108)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/21/2023	06/21/2024	470	2,053,256	4365.69		21,559		20,661		21,779			(898)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2023	06/24/2024	667	2,900,530	4348.33		30,746		29,465		30,977			(1,281)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2023	06/25/2024	477	2,075,353	4348.33		21,999		21,082		22,161			(917)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2023	06/26/2024	5,639	24,409,897	4328.82		404,974		388,100		621,035			(16,874)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/27/2023	06/27/2024	6,042	26,455,767	4378.41		464,077		444,740		656,167			(19,337)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2023	04/25/2025	1,052	1,889,587	1796		55,643		49,847		62,141			(5,796)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	17,800	5,524,764	310.38	425,286			17,720		469,780			(212,643)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(2,850)	(900,102)	315.81	(56,490)			(2,354)		(58,190)			28,245				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(4,510)	(1,427,748)	316.59	(83,050)			(3,460)		(84,394)			41,525				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	400	127,256	318.14	4,943			206		4,851			(2,471)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	900	289,116	321.24	22,788			950		20,691			(11,394)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(7,500)	(2,420,964)	322.8	(163,253)			(6,802)		(137,256)			81,626				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(2,392)	(775,950)	324.35	(24,206)			(1,009)		(14,096)			12,103				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(1,220)	(416,372)	341.42	(15,874)			(661)		(3,150)			7,937				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	18,800	6,168,844	328.13	455,478			56,935		224,081			(227,739)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	(1,081)	(360,943)	333.87	(28,393)			(3,549)		(13,554)			14,197				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	(8,235)	(2,756,292)	334.69	(166,989)			(20,874)		(57,995)			83,495				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	900	302,697	336.33	10,352			1,294					(5,176)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	400	135,844	339.61	8,874			1,109		3,010			(4,437)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	(6,442)	(2,198,471)	341.26	(129,690)			(16,211)		(34,037)			64,845				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	(2,488)	(853,138)	342.9	(22,626)			(2,828)					11,313				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	(1,215)	(438,541)	360.94	(8,513)			(1,064)		(155)			4,257				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	11,200	3,807,888	339.99	291,830			36,479		56,732			(145,915)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	(4,226)	(1,461,957)	345.94	(92,419)			(11,552)		(11,004)			46,209				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	(6,635)	(2,345,931)	353.59	(130,448)			(16,306)		(7,764)			65,224				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	21,000	6,923,490	329.69	490,639			61,330		181,878			(245,320)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	(3,440)	(1,153,915)	335.46	(72,561)			(9,070)		(22,096)			36,281				

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Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(6,373)	(2,142,985)	336.28	(132,822)			(16,603)		(39,450)			66,411				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	500	168,965	337.93	6,116			764					(3,058)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	900	307,107	341.23	21,978			2,747		7,087			(10,989)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(7,692)	(2,637,520)	342.88	(142,689)			(17,836)		(30,514)			71,345				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(2,871)	(989,070)	344.53	(29,587)			(3,698)					14,793				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(475)	(168,965)	356.07	(1,349)			(169)					675				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(847)	(307,107)	362.66	(12,258)			(1,532)		(654)			6,129				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/25/2022	08/25/2023	9,700	3,229,324	332.92	247,813			30,977		87,204			(123,907)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/25/2022	08/25/2023	(3,833)	(1,298,388)	338.75	(85,313)			(10,664)		(23,354)			42,657				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/25/2022	08/25/2023	(5,577)	(1,930,936)	346.24	(106,106)			(13,263)		(17,664)			53,053				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/30/2022	08/30/2023	10,200	3,242,682	317.91	277,423			34,678		248,528			(138,711)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/30/2022	08/30/2023	(1,474)	(476,865)	323.47	(41,451)			(5,181)		(34,844)			20,726				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/30/2022	08/30/2023	(2,353)	(762,984)	324.27	(47,110)			(5,889)		(35,556)			23,555				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/30/2022	08/30/2023	(6,058)	(2,002,833)	330.63	(127,338)			(15,917)		(80,787)			63,669				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	14,100	4,442,910	315.1	317,786			39,723		327,270			(158,893)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(1,278)	(409,630)	320.61	(17,356)			(2,170)		(16,101)			8,678				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(3,922)	(1,260,400)	321.4	(70,354)			(8,794)		(64,085)			35,177				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	1,000	322,980	322.98	12,622			1,578		(10,826)			(6,311)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	900	293,517	326.13	21,717			2,715		18,750			(10,859)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(5,769)	(1,890,600)	327.7	(120,968)			(15,121)		(94,012)			60,484				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(2,679)	(882,280)	329.28	(27,810)			(3,476)		10,274			13,905				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(1,779)	(616,497)	346.61	(17,968)			(2,246)		(4,593)			8,984				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/01/2022	09/01/2023	7,200	2,279,232	316.56	186,022			38,755		172,561			(93,011)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/01/2022	09/01/2023	(2,260)	(728,088)	322.1	(48,050)			(10,010)		(39,996)			24,025				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/01/2022	09/01/2023	(4,712)	(1,551,144)	329.22	(95,501)			(19,896)		(61,543)			47,750				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/07/2022	09/07/2023	11,200	3,537,072	315.81	264,953			55,198		272,876			(132,476)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/07/2022	09/07/2023	(4,608)	(1,484,307)	322.13	(87,923)			(18,317)		(81,366)			43,961				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/07/2022	09/07/2023	1,200	388,452	323.71	14,808			3,085		12,480			(7,404)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/07/2022	09/07/2023	1,500	490,290	326.86	35,559			7,408		30,818			(17,779)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/07/2022	09/07/2023	(4,615)	(1,515,888)	328.44	(96,377)			(20,079)		(75,501)			48,189				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/07/2022	09/07/2023	(1,627)	(536,877)	330.02	(16,596)			(3,457)		(6,840)			8,298				

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Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	(2,530)	(878,742)	347.39	(26,737)			(5,570)		(7,830)			13,368				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	8,300	2,637,325	317.75	222,710			46,398		203,914			(111,355)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	(1,966)	(635,500)	323.31	(56,250)			(11,719)		(47,645)			28,125				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	(6,058)	(2,001,825)	330.46	(116,535)			(24,278)		(70,536)			58,267				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	12,700	3,819,779	300.77	323,506			67,397		510,917			(161,753)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	(4,226)	(1,293,311)	306.03	(99,280)			(20,683)		(154,763)			49,640				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	(8,077)	(2,526,468)	312.8	(153,990)			(32,081)		(236,427)			76,995				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	15,500	4,515,925	291.35	404,426			84,255		784,750			(202,213)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	(1,867)	(553,565)	296.45	(26,946)			(5,614)		(74,675)			13,473				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	(2,059)	(611,835)	297.18	(60,658)			(12,637)		(103,548)			30,329				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	(8,750)	(2,651,285)	303	(206,440)			(43,008)		(376,127)			103,220				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	(2,297)	(699,240)	304.46	(26,501)			(5,521)		(75,348)			13,251				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	12,800	3,774,848	294.91	336,807			98,235		610,553			(168,404)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	(5,307)	(1,592,514)	300.07	(122,413)			(35,704)		(229,671)			61,207				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	(5,769)	(1,769,460)	306.71	(132,024)			(38,507)		(225,778)			66,012				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	(1,340)	(412,874)	308.18	(15,192)			(4,431)		(41,509)			7,596				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	16,200	4,911,192	303.16	414,831			120,992		639,210			(207,416)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	(2,457)	(757,900)	308.47	(53,748)			(15,677)		(84,795)			26,874				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	(3,333)	(1,030,744)	309.22	(80,327)			(23,429)		(118,220)			40,163				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	(8,365)	(2,637,492)	315.29	(172,298)			(50,254)		(247,037)			86,149				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	(1,531)	(485,056)	316.8	(17,572)			(5,125)		(33,907)			8,786				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	18,900	5,721,786	302.74	524,813			153,070		762,246			(262,406)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(1,572)	(484,384)	308.04	(49,816)			(14,530)		(62,798)			24,908				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(6,079)	(1,876,988)	308.79	(150,558)			(43,913)		(215,533)			75,279				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	1,100	341,341	310.31	15,005			4,376		30,757			(7,502)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	700	219,338	313.34	19,616			5,721		23,998			(9,808)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(8,558)	(2,694,386)	314.85	(193,750)			(56,511)		(260,385)			96,875				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(2,105)	(666,028)	316.36	(24,645)			(7,188)		(46,892)			12,322				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(1,044)	(341,341)	326.96	(8,634)			(2,518)		(12,279)			4,317				

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Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(659)	(219,338)	333.01	(12,570)			(3,666)		(11,773)			6,285				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	6,500	2,190,500	337	213,312			79,992		91,691			(106,656)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	(4,029)	(1,381,700)	342.9	(111,903)			(41,964)		(37,418)			55,951				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	(2,308)	(808,800)	350.48	(67,907)			(25,465)		(19,909)			33,954				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	4,800	1,624,752	338.49	142,308			53,365		52,107			(71,154)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	(2,885)	(1,015,470)	352.03	(82,994)			(31,123)		(23,831)			41,497				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	(1,722)	(609,282)	353.72	(20,308)			(7,616)		(180)			10,154				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	19,200	6,521,472	339.66	509,364			233,459		184,289			(254,682)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(2,266)	(781,218)	344.75	(73,243)			(33,570)		(28,988)			36,621				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(2,457)	(849,150)	345.6	(58,688)			(26,899)		(17,424)			29,344				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(4,804)	(1,664,334)	346.45	(72,139)			(33,064)		(5,844)			36,070				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	900	313,335	348.15	27,531			12,618		9,618			(13,766)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(7,788)	(2,751,246)	353.25	(179,177)			(82,123)		(45,168)			89,588				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(1,340)	(475,524)	354.94	(15,094)			(6,918)		(334)			7,547				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(839)	(313,335)	373.63	(15,786)			(7,235)		(2,364)			7,893				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/23/2023	01/23/2024	6,200	2,085,060	336.3		153,047		82,901		90,327			(70,147)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/23/2023	01/23/2024	(3,538)	(1,210,680)	342.19		(75,523)		(40,908)		(39,849)			34,615				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/23/2023	01/23/2024	(1,176)	(403,560)	343.03		(14,724)		(7,976)		(3,681)			6,749				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/23/2023	01/23/2024	(1,346)	(470,820)	349.75		(31,785)		(17,217)		(17,038)			14,568				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/24/2023	01/24/2024	7,300	2,462,582	337.34		186,910		101,243		110,085			(85,667)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/24/2023	01/24/2024	(2,752)	(944,552)	343.24		(56,948)		(30,847)		(28,937)			26,101				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/24/2023	01/24/2024	(3,077)	(1,079,488)	350.83		(71,023)		(38,471)		(37,384)			32,552				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/24/2023	01/24/2024	(1,244)	(438,542)	352.52		(11,103)		(6,014)		(1,044)			5,089				
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			8,220					(98,645)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/01/2023	65	2,028,806	31097.26	29,157			1,215					(14,579)				
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			7,062					(84,749)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2023	59	1,844,216	31097.26	27,765			1,157					(13,883)				
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			3,716		128,857			(44,591)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	79	2,451,292	31097.26	38,735			1,614		67,811			(19,368)				
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			4,231		160,539			(50,768)				

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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			68,035		2,609,497			(816,423)				
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			7,813		232,730			(93,761)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2023	8,409	32,789,046	3899.38	889,758			37,073		1,412,331			(444,879)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	2,061	7,944,526	3854.43	140,515			5,855		202,904			(70,258)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	90	2,796,467	31173.84	55,065			2,294		97,721			(27,532)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	2,199	8,396,271	3818.8	153,558			6,398		247,795			(76,779)				
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			39,799		1,641,218			(477,586)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	2,096	8,027,785	3830.85	150,050			6,252		227,996			(75,025)				
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			50,401		1,803,441			(604,807)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	204	6,513,715	31874.84	119,697			4,987		182,653			(59,848)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	149	4,737,725	31899.29	75,496			3,146		121,619			(37,748)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2023	40	1,287,583	31899.29	23,160			965		36,168			(11,580)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/23/2023	62	1,973,080	31899.29	26,497			1,104		41,951			(13,248)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	69	2,199,386	31899.29	40,647			1,694		63,676			(20,323)				
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			6,231		134,818			(74,767)				
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			46,707		1,727,340			(560,480)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	194	6,231,488	32197.59	110,327			4,597		149,813			(55,164)				
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			7,167		383,598			(86,000)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/28/2023	102,110	10,211,017	100	199,000			8,292		375			(99,500)				
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			33,254		1,202,469			(399,046)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023	716	2,956,810	4130.29	42,519			1,772		64,715			(21,259)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	119	3,876,199	32529.63	73,215			3,051		95,824			(36,608)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023	463	1,913,324	4130.29	27,514			1,146		41,730			(13,757)				
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			31,947		58			(127,790)				
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			20,000		348,690			(80,000)				
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			23,875		1,033			(95,500)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	135	4,436,586	32803.47	78,899			9,862		114,240			(39,450)				
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			25,098		63			(100,391)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/05/2023	46	1,507,428	32803.47	25,024			3,128		16,023			(12,512)				
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			17,398		45			(69,592)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2023	38	1,260,662	32803.47	17,027			2,128		12,929			(8,513)				
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			14,854		37			(59,414)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	102	3,358,216	32803.47	50,296			6,287		60,353			(25,148)				

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S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	322	1,334,855	4140.06	19,262			2,408		28,672			(9,631)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	82	2,680,599	32832.54	45,870			5,734		53,580			(22,935)				
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			17,716		55			(70,862)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	7,626	32,109,227	4210.24	464,492			58,061		29,472			(232,246)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	196	6,517,802	33309.51	117,523			14,690		63,842			(58,761)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	1,709	7,356,641	4305.2	160,137			20,017		20,366			(80,068)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	116	3,946,845	34152.01	80,499			10,062		40,445			(40,249)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	3,061	13,082,308	4274.04	275,242			34,405		37,526			(137,621)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	154	5,217,014	33980.32	102,806			12,851		37,915			(51,403)				
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			18,750		312,365			(75,000)				
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			26,375		19,912			(105,500)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	131	4,404,477	33706.74	82,260			10,283		84,342			(41,130)				
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			20,133		73			(80,531)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/19/2023	35	1,165,358	33706.74	20,064			2,508		6			(10,032)				
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			16,723		66			(66,892)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2023	37	1,233,276	33706.74	18,645			2,331		6			(9,323)				
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			22,023		84			(88,093)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/21/2023	118	3,987,553	33706.74	68,578			8,572		39,235			(34,289)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023	108	3,555,371	32909.59	65,416			8,177		70,032			(32,708)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2023	2,785	11,532,233	4140.77	235,491			29,436		37,315			(117,745)				
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			18,500		228,605			(74,000)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023	472	1,982,880	4199.12	29,129			3,641		40,479			(14,564)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	120	3,861,978	32098.99	68,141			8,518		102,310			(34,071)				
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			23,645		200,904			(94,579)				
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			28,853		324,391			(115,412)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/01/2023	193	6,042,657	31318.44	95,435			19,882		147,607			(47,718)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/02/2023	43	1,344,914	31318.44	23,850			4,969		42,401			(11,925)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/03/2023	45	1,396,235	31318.44	24,198			5,041		42,884			(12,099)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/04/2023	31	975,651	31318.44	10,215			2,128		16,920			(5,108)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/05/2023	77	2,423,786	31318.44	49,007			10,210		83,107			(24,503)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	363	1,443,057	3979.87	20,520			4,275		30,774			(10,260)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023	2,318	9,284,878	4006.18	196,326			40,901		216,824			(98,163)				
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			341,740		2,273,921			(820,177)				

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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			43,672		81,899			(104,812)				
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			34,338		78,879			(82,411)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023	9,396	38,215,151	4067.36	979,628			204,089		1,187,427			(489,814)				
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			23,829		28,266			(57,189)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/13/2022	09/13/2023	397	1,560,673	3932.69	22,193			4,623		33,331			(11,096)				
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			34,792		168,186			(83,500)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2022	09/15/2023	1,147	4,443,088	3873.33	42,609			8,877		63,640			(21,305)				
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			42,886		321,425			(102,925)				
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			365					(877)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2022	09/18/2023	449	1,737,309	3873.33	16,661			3,471		24,827			(8,330)				
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			52,190		417,634			(125,256)				
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			51,589		436,917			(123,812)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	168	5,083,470	30183.78	98,759			20,575		171,606			(49,380)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	1,295	4,783,847	3693.23	44,968			9,368		69,334			(22,484)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	135	3,993,843	29590.41	65,221			13,588		104,533			(32,611)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/23/2023	38	1,131,538	29590.41	17,562			3,659		31,231			(8,781)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/24/2023	68	2,026,607	29590.41	29,352			6,115		51,722			(14,676)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	622	2,295,351	3693.23	21,576			4,495		33,213			(10,788)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	115	3,409,716	29590.41	59,986			12,497		101,403			(29,993)				
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			27,640		246,311			(66,336)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	100	2,919,751	29260.81	60,908			12,689		104,201			(30,454)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	3,096	11,292,095	3647.29	226,642			47,217		418,565			(113,321)				
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			34,375		75,881			(82,500)				
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			45,208		233,367			(108,500)				
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			5,418		25,094			(13,003)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2022	09/29/2023	873	3,178,275	3640.47	29,812			6,211		46,059			(14,906)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023	161	4,615,964	28725.51	80,473			16,765		130,958			(40,236)				
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			46,050		439,125			(110,519)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	09/30/2023	67	1,923,569	28725.51	30,855			6,428		54,787			(15,428)				
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			45,152		441,666			(108,364)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/01/2023	75	2,149,227	28725.51	40,380			8,412		73,091			(20,190)				
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			35,219		335,656			(84,525)				

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Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	98	2,813,006	28725.51	42,404			8,834		69,225			(21,202)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2022	10/04/2023	3,286	12,456,292	3790.93	255,434			74,502		448,035			(127,717)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/05/2022	10/05/2023	3,271	12,374,660	3783.28	260,101			75,863		470,352			(130,051)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	27,177	98,915,428	3639.66	2,577,083			751,649		4,780,591			(1,288,542)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	239	7,002,767	29296.79	128,348			37,435		206,216			(64,174)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/07/2023	87	2,561,489	29296.79	52,379			15,277		94,710			(26,190)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/08/2023	44	1,285,699	29296.79	20,667			6,028		36,539			(10,333)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/09/2023	51	1,494,096	29296.79	27,559			8,038		49,433			(13,779)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2022	10/11/2023	3,153	11,314,428	3588.84	238,974			69,701		474,200			(119,487)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2022	10/12/2023	188	5,505,059	29210.85	92,113			26,866		157,003			(46,057)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2022	10/13/2023	144,109	14,122,691	98	179,000			52,208		49,439			(89,500)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	581	2,132,318	3669.91	19,916			5,809		30,612			(9,958)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	111	3,320,236	30038.72	60,296			17,586		98,723			(30,148)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/17/2022	10/17/2023	360	1,325,159	3677.95	12,642			3,687		18,971			(6,321)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	12,338	45,895,622	3719.98	1,177,879			343,548		2,052,796			(588,940)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	17,864	67,040,769	3752.75	1,508,220			439,898		2,571,783			(754,110)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	153	4,767,146	31082.56	78,219			22,814		120,118			(39,110)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/21/2023	64	1,987,638	31082.56	32,759			9,555		58,865			(16,380)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/22/2023	44	1,364,753	31082.56	20,274			5,913		36,005			(10,137)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/23/2023	8,595	32,253,938	3752.75	869,621			253,640		1,480,009			(434,811)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/23/2023	83	2,575,902	31082.56	46,131			13,455		78,036			(23,065)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	170	5,405,986	31839.11	111,938			32,649		174,346			(55,969)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2022	10/27/2023	10,455	39,806,444	3807.3	1,029,331			300,221		1,702,373			(514,665)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/27/2023	155	5,084,243	32861.8	86,543			25,242		111,389			(43,272)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/28/2023	47	1,530,950	32861.8	23,901			6,971		31,474			(11,951)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/29/2023	40	1,309,128	32861.8	19,345			5,642		27,011			(9,673)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/30/2023	107	3,507,331	32861.8	59,232			17,276		78,958			(29,616)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	77	2,509,605	32732.95	44,967			13,115		62,318			(22,484)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	101	3,235,432	32001.25	55,969			20,988		88,929			(27,984)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	128	4,153,571	32403.22	71,803			26,926		97,927			(35,902)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/04/2023	34	1,092,516	32403.22	16,664			6,249		27,817			(8,332)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/05/2023	39	1,250,809	32403.22	17,289			6,483		28,554			(8,645)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	121	3,915,184	32403.22	65,237			24,464		94,542			(32,619)				

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Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023	77	2,541,376	32827	46,345			17,380		59,187			(23,173)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2023	121	4,023,154	33160.83	66,993			25,122		82,678			(33,497)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2022	11/09/2023	195	6,340,856	32513.94	121,666			45,625		169,823			(60,833)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	2,674	10,578,393	3956.37	230,882			86,581		338,878			(115,441)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	117	3,934,824	33715.37	68,406			25,652		59,860			(34,203)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023	140	4,714,384	33747.86	82,133			30,800		84,898			(41,067)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/11/2023	29	978,435	33747.86	16,425			6,160		8,584			(8,213)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/12/2023	53	1,792,815	33747.86	29,560			11,085		17,931			(14,780)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/13/2023	100	3,368,971	33747.86	62,486			23,432		55,752			(31,243)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023	6,606	26,141,238	3957.25	330,593			123,972		428,175			(165,296)				
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			6,100		3,837			(8,133)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2023	251	466,834	1856.276	17,273			3,239		1,938			(4,318)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2022	11/16/2023	2,453	9,711,514	3958.79	201,394			75,523		322,180			(100,697)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2022	11/17/2023	136,208	13,348,413	98	170,000			63,750		118,069			(85,000)				
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			5,902		4,488			(7,869)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	7,723	30,504,802	3949.94	860,821			322,808		1,241,104			(430,410)				
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			3,135		2,380			(4,180)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	2,648	10,601,847	4003.58	182,233			68,337		265,364			(91,117)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	103	3,509,723	34098.1	63,231			23,712		47,072			(31,616)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/23/2023	7,442	29,968,859	4027.26	426,405			159,902		284,700			(213,203)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	172,194	16,874,992	98	204,000			76,500		149,041			(102,000)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	139,743	13,974,331	100	291,000			109,125		252,314			(145,500)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	5,406	21,772,963	4027.26	278,132			104,299		138,706			(139,066)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/25/2023	8,671	34,911,330	4026.12	473,092			177,409		535,637			(236,546)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/26/2023	4,253	17,122,786	4026.12	175,847			65,943		119,931			(87,924)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023	5,939	23,911,888	4026.12	316,966			118,862		236,410			(158,483)				
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			9,565		10,405			(12,753)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2022	11/29/2023	2,282	9,030,809	3957.63	173,670			65,126		267,176			(86,835)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2022	11/30/2023	7,510	30,641,358	4080.11	413,579			155,092		336,670			(206,790)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2022	11/30/2023	212	7,334,129	34589.77	135,143			50,679		65,800			(67,571)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1,008	4,104,219	4071.7	40,960			18,773		53,230			(20,480)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	1,153	4,701,331	4076.57	46,825			21,462		60,882			(23,413)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	154	5,296,674	34395.01	103,548			47,460		59,566			(51,774)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	169	5,828,898	34429.88	95,692			43,859		77,619			(47,846)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/02/2023	43	1,464,067	34429.88	23,307			10,682		4,367			(11,653)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/03/2023	34	1,156,193	34429.88	16,451			7,540		3,599			(8,225)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	515	2,097,366	4071.7	20,932			9,594		27,152			(10,466)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	111	3,816,470	34429.88	65,565			30,051		33,126			(32,782)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2022	12/05/2023	2,037	8,147,105	3998.84	129,620			59,409		187,426			(64,810)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2022	12/05/2023	79	2,686,297	33947.1	40,537			18,579		37,550			(20,268)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	11,288	44,406,911	3933.92	1,420,181			650,916		2,139,196			(710,090)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	205	6,891,656	33597.92	132,948			60,935		123,737			(66,474)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/08/2023	148,920	14,594,131	98	187,000			85,708		183,563			(93,500)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	18,701	73,575,950	3934.38	1,737,644			796,420		2,573,925			(868,822)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023	656	2,601,384	3963.51	25,598			11,732		34,615			(12,799)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	147	4,912,426	33476.46	80,181			36,749		87,494			(40,090)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/09/2023	39	1,310,919	33476.46	21,097			9,669		19,275			(10,548)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/10/2023	32	1,087,664	33476.46	17,729			8,126		16,234			(8,865)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	8,679	34,148,348	3934.38	954,649			437,548		1,398,966			(477,325)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	114	3,821,962	33476.46	56,113			25,718		57,570			(28,056)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2022	12/12/2023	492	1,964,474	3990.56	19,311			8,851		25,907			(9,655)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2022	12/12/2023	112	3,810,099	34005.04	63,361			29,040		47,910			(31,680)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	101	3,459,093	34108.64	67,331			30,860		46,656			(33,666)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	14,736	58,875,627	3995.32	1,530,158			701,322		2,225,454			(765,079)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	18,558	71,490,954	3852.36	1,870,144			857,149		2,971,361			(935,072)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	14,037	54,683,110	3895.75	1,277,757			585,639		1,989,341			(638,878)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	134	4,409,441	32920.46	71,688			32,857		89,208			(35,844)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/16/2023	2,803	10,797,011	3852.36	193,630			88,747		337,357			(96,815)				

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Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/16/2023	67	2,211,160	32920.46	31,581			14,475		44,409			(15,791)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/17/2023	2,227	8,577,350	3852.36	165,918			76,046		290,617			(82,959)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/17/2023	55	1,808,077	32920.46	33,790			15,487		45,790			(16,895)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	11,935	45,976,744	3852.36	1,316,126			603,224		2,104,262			(658,063)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	150	4,950,096	32920.46	64,904			29,747		83,815			(32,452)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023	8,767	33,468,351	3817.66	1,060,661			486,136		1,776,682			(530,330)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	2,915	11,305,996	3878.44	230,291			105,550		399,326			(115,146)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	216	7,216,436	33376.48	145,133			66,519		143,694			(72,567)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	2,538	9,702,524	3822.39	216,932			99,427		395,051			(108,466)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	134	4,457,616	33203.93	74,524			34,157		83,217			(37,262)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/23/2023	49	1,642,715	33203.93	27,151			12,444		28,723			(13,576)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/24/2023	14	466,673	33203.93	5,035			2,308		5,935			(2,518)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	43	1,418,125	33203.93	20,165			9,242		22,448			(10,082)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023	1,814	6,947,924	3829.25	144,752			66,345		260,981			(72,376)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023	121	4,026,441	33241.56	76,355			34,996		84,172			(38,178)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	18,665	70,614,439	3783.22	1,967,349			901,702		3,406,109			(983,675)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	283	9,301,770	32875.71	157,395			72,139		186,612			(78,697)				
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			15,918		10,468			(17,365)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	22,053	84,670,697	3839.5	2,321,686			1,064,106		3,784,320			(1,160,843)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	21,091	81,185,039	3849.28	1,679,000			769,542		3,377,363			(839,500)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	227	7,508,647	33147.25	124,914			57,252		142,515			(62,457)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/30/2023	3,043	11,683,312	3839.5	234,759			107,598		424,355			(117,379)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/30/2023	63	2,099,393	33147.25	33,826			15,503		39,417			(16,913)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/31/2023	2,777	10,660,546	3839.5	195,782			89,733		352,828			(97,891)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/31/2023	41	1,359,430	33147.25	24,531			11,243		28,981			(12,265)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	6,776	26,016,942	3839.5	823,802			377,576		1,378,062			(411,901)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	61	2,037,985	33147.25	42,356			19,413		48,424			(21,178)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	8,574	32,789,063	3824.14		941,157		509,793		1,602,385			(431,364)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	1,040	4,007,816	3852.97		38,555		20,884		53,835			(17,671)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	254	8,436,540	33269.77		151,743		82,194		168,658			(69,549)				

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UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/05/2024	114,293	11,200,749	98		154,000		83,417		103,926			(70,583)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/05/2024	85,819	8,581,917	100		171,000		92,625		132,583			(78,375)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2023	01/05/2024	746	2,840,802	3808.1		27,329		14,803		38,432			(12,526)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	883	3,434,903	3892.09		82,084		44,462		148,426			(37,622)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	10,500	41,153,986	3919.25		1,115,905		604,448		1,742,682			(511,456)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	10,778	42,784,644	3969.61		680,120		368,398		909,566			(311,722)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	196	6,644,230	33973.01		119,299		64,620		90,052			(54,679)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1,638	6,551,677	3999.09		65,910		35,701		84,678			(30,209)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/13/2024	1,534	6,135,990	3999.09		128,186		69,434		202,800			(58,752)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/14/2024	1,830	7,316,731	3999.09		142,105		76,974		228,773			(65,132)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/15/2024	1,919	7,672,627	3999.09		147,343		79,811		231,437			(67,532)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/16/2024	861	3,442,481	3999.09		62,689		33,956		96,512			(28,732)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2023	01/17/2024	6,670	26,619,318	3990.97		793,627		429,881		1,166,570			(363,746)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2023	01/17/2024	65	2,208,768	33910.85		32,435		17,569		29,612			(14,866)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/18/2023	01/18/2024	232	912,090	3928.86		9,249		5,010		11,951			(4,239)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/20/2024	1,216	4,829,031	3972.61		105,345		57,062		172,234			(48,283)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/21/2024	1,473	5,852,094	3972.61		112,447		60,909		181,138			(51,538)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1,338	5,315,992	3972.61		97,760		52,953		156,270			(44,807)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	5,902	23,723,348	4019.81		757,263		410,184		1,092,447			(347,079)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	563	2,263,138	4016.95		23,356		12,651		28,865			(10,705)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	12,395	49,779,558	4016.22		1,563,422		846,853		2,273,254			(716,568)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2023	01/26/2024	10,451	42,436,039	4060.43		1,014,865		549,719		1,400,437			(465,147)				
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			4,693		20,532			(4,332)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	6,670	26,800,128	4017.77		891,111		482,685		1,289,810			(408,426)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1,776	7,238,482	4076.6		130,664		70,776		184,970			(59,888)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	12,798	52,717,777	4119.21		1,682,583		1,051,614		2,233,301			(630,969)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2023	02/02/2024	542	2,266,024	4179.76		23,771		14,857		27,234			(8,914)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1,212	5,046,323	4164		98,018		61,262		123,335			(36,757)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/08/2023	02/09/2024	109,185	10,700,121	98		129,000		80,625		103,450			(48,375)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/08/2023	02/09/2024	94,000	9,400,037	100		206,000		128,750		145,642			(77,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	14,402	58,910,686	4090.46		1,566,581		979,113		2,074,997			(587,468)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/10/2024	1,557	6,370,571	4090.46		116,083		72,552		163,349			(43,531)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/11/2024	1,446	5,913,764	4090.46		125,187		78,242		176,215			(46,945)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	9,747	39,867,978	4090.46		1,217,097		760,686		1,617,107			(456,411)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2023	02/13/2024	1,246	5,153,394	4137.29		92,150		57,594		123,035			(34,556)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1,354	5,600,247	4136.13		95,405		59,628		128,810			(35,777)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/15/2023	02/15/2024	188	6,412,848	34128.05		105,647		66,029		79,156			(39,618)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/15/2023	02/16/2024	100,162	9,815,902	98		120,000		75,000		74,322			(45,000)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/15/2023	02/16/2024	95,070	9,507,013	100		193,000		120,625		181,138			(72,375)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/16/2023	02/16/2024	1,818	7,437,130	4090.41		139,372		87,107		202,929			(52,264)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/17/2024	1,389	5,664,696	4079.09		121,947		76,217		177,184			(45,730)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/18/2024	1,403	5,721,169	4079.09		100,696		62,935		146,619			(37,761)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2024	1,496	6,103,358	4079.09		117,412		73,382		174,606			(44,029)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024	856	3,493,129	4079.09		78,396		48,997		115,292			(29,398)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	6,308	25,214,444	3997.34		739,663		462,289		1,061,447			(277,373)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	53	1,761,952	33129.59		25,822		16,139		28,328			(9,683)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	2,460	9,817,527	3991.05		195,788		122,368		316,204			(73,421)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2023	02/23/2024	103,311	10,124,498	98		124,000		77,500		66,410			(46,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	15,502	61,545,343	3970.04		1,636,509		1,022,818		2,404,141			(613,691)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/24/2024	1,622	6,440,138	3970.04		133,144		83,215		222,191			(49,929)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2024	1,753	6,958,214	3970.04		139,229		87,018		230,475			(52,211)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	9,980	39,620,641	3970.04		1,155,160		721,975		1,753,956			(433,185)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	134,695	13,200,110	98		151,000		106,958		77,534			(44,042)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	86,677	8,667,694	100		183,000		129,625		185,776			(53,375)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	202	6,593,821	32661.84		110,268		78,107		131,553			(32,162)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2023	03/02/2024	1,924	7,661,146	3981.35		163,735		115,979		275,625			(47,756)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024	1,265	5,123,189	4048.42		102,261		72,435		161,893			(29,826)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2023	03/07/2024	9,218	36,747,429	3986.37		1,142,724		809,429		1,706,483			(333,294)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	723	2,793,712	3861.59		27,770		19,670		36,095			(8,099)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2023	03/08/2024	7,431	29,115,133	3918.32		858,284		607,951		1,311,697			(250,333)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	2,026	8,087,335	3992.01		174,276		123,445		294,611			(50,830)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2023	03/09/2024	1,659	6,499,984	3918.32		145,702		103,206		263,598			(42,497)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/11/2024	457	1,763,901	3861.59		17,533		12,419		22,754			(5,114)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/12/2024	372	1,437,328	3861.59		14,287		10,120		18,532			(4,167)				
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			8,211		18,024			(5,796)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	235	7,500,020	31874.57		145,265		102,896		200,011			(42,369)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2023	03/16/2024	1,613	6,386,999	3960.28		152,511		108,029		261,457			(44,482)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/17/2024	1,808	7,081,220	3916.64		155,005		109,795		279,782			(45,210)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/18/2024	2,111	8,267,331	3916.64		192,653		136,462		352,969			(56,190)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/19/2024	1,822	7,136,988	3916.64		137,913		97,688		249,294			(40,224)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	146,057	14,313,621	98		182,000		128,917		143,485			(53,083)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	15,520	61,101,934	3936.97		2,060,440		1,459,478		3,244,338			(600,962)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2024	2,306	9,158,890	3970.99		220,650		156,294		372,302			(64,356)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/25/2024	1,590	6,315,352	3970.99		148,788		105,391		252,458			(43,396)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/26/2024	2,314	9,187,831	3970.99		194,123		137,504		325,502			(56,619)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/27/2023	03/27/2024	2,017	8,023,648	3977.53		177,175		125,499		308,646			(51,676)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	11,968	48,206,015	4027.81		1,951,301		1,382,171		2,822,836			(569,129)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/30/2023	03/30/2024	1,579	6,395,149	4050.83		148,187		104,966		238,258			(43,221)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	03/31/2024	2,255	9,267,804	4109.31		204,759		145,038		304,953			(59,721)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2024	2,239	9,200,737	4109.31		188,880		133,790		291,297			(55,090)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	04/02/2024	1,652	6,789,402	4109.31		134,863		95,528		210,642			(39,335)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	9,620	39,449,219	4100.6		1,285,952		1,018,045		1,740,251			(267,907)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2023	04/10/2024	1,431	5,880,065	4109.11		111,123		87,972		165,345			(23,151)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2023	04/11/2024	80	2,691,111	33684.79		45,099		35,703		44,545			(9,396)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2023	04/13/2024	2,392	9,919,725	4146.22		220,486		174,552		321,519			(45,935)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/19/2023	04/19/2024	155,071	15,196,940	98		181,000		143,292		145,486			(37,708)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/19/2023	04/19/2024	103,574	10,357,411	100		209,000		165,458		173,542			(43,542)				
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			14,052		21,836			(8,875)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2023	04/20/2024	1,948	8,045,763	4129.79		174,936		138,491		258,286			(36,445)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/21/2023	04/21/2024	2,293	9,476,783	4133.52		187,718		148,610		273,743			(39,108)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/21/2023	04/22/2024	1,994	8,241,432	4133.52		156,997		124,289		227,227			(32,708)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/21/2023	04/23/2024	1,747	7,221,911	4133.52		161,905		128,175		239,827			(33,730)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/24/2023	04/24/2024	2,013	8,329,642	4137.04		156,820		124,149		224,912			(32,671)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2024	1,937	7,887,294	4071.63		169,804		134,428		261,642			(35,376)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	2,409	9,772,538	4055.99		210,553		166,688		328,146			(43,865)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	192	6,400,242	33301.87		108,870		86,189		116,284			(22,681)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/27/2023	04/27/2024	1,743	7,207,156	4135.35		158,965		125,847		232,065			(33,118)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2023	04/28/2024	2,156	8,990,825	4169.48		199,009		157,549		280,696			(41,460)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2023	04/29/2024	1,957	8,160,946	4169.48		165,695		131,175		234,346			(34,520)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2023	04/30/2024	1,572	6,554,671	4169.48		138,160		109,376		198,923			(28,783)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/02/2023	05/02/2024	2,053	8,457,965	4119.58		174,467		152,659		262,337			(21,808)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	10,299	41,826,535	4061.22		1,383,287		1,210,376		1,887,703			(172,911)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/03/2023	05/03/2024	216	7,206,595	33414.24		128,800		112,700		133,934			(16,100)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	26	877,037	33674.38		21,935		19,193		21,002			(2,742)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2023	05/04/2024	1,698	6,896,405	4061.22		171,046		149,665		275,083			(21,381)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/05/2024	43	1,439,103	33674.38		27,670		24,211		29,113			(3,459)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	110	3,692,354	33674.38		76,364		66,818		77,750			(9,545)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	112	3,757,558	33674.38		48,965		42,845		50,071			(6,121)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/09/2023	05/09/2024	1,772	7,299,040	4119.17		155,093		135,707		233,118			(19,387)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	2,312	9,567,999	4137.64		198,423		173,620		290,126			(24,803)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2023	05/11/2024	1,951	8,060,807	4130.62		184,597		161,522		274,016			(23,075)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2023	05/12/2024	2,112	8,711,183	4124.08		186,903		163,540		282,649			(23,363)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2023	05/13/2024	2,336	9,635,074	4124.08		215,045		188,164		325,620			(26,881)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2023	05/14/2024	1,842	7,597,762	4124.08		160,887		140,776		241,733			(20,111)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	12,656	52,014,597	4109.9		1,858,018		1,625,765		2,481,628			(232,252)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2024	156,337	15,321,059	98		178,000		155,750		153,413			(22,250)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2024	83,098	8,309,816	100		165,000		144,375		133,787			(20,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2024	12,218	50,810,634	4158.77		1,833,047		1,603,917		2,351,545			(229,131)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2023	05/17/2024	10,529	44,139,168	4191.98		1,298,238		1,135,959		1,589,688			(162,280)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2023	05/18/2024	2,052	8,614,873	4198.05		194,742		170,399		269,918			(24,343)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	8,061	33,792,464	4191.98		894,621		782,793		1,098,799			(111,828)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	7,175	30,076,965	4191.98		1,044,842		914,236		1,338,073			(130,605)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	1,422	5,896,096	4145.58		129,703		113,490		197,225			(16,213)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	135	4,475,071	33055.51		72,889		63,778		79,648			(9,111)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	2,328	9,578,731	4115.24		226,632		198,303		342,328			(28,329)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	9,766	40,540,207	4151.28		1,414,785		1,237,936		1,758,539			(176,848)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	185	6,063,464	32799.92		108,796		95,196		124,695			(13,599)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/25/2023	05/25/2024	1,190	4,939,638	4151.28		119,888		104,902		172,386			(14,986)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/30/2023	05/30/2024	415	1,745,728	4205.52		18,173		15,901		19,745			(2,272)				
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			3,764		1,587			(1,964)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2023	06/02/2024	2,300	9,850,004	4282.37		207,346		198,707		263,379			(8,639)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1,831	7,842,313	4282.37		181,374		173,816		235,985			(7,557)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1,879	8,046,299	4282.37		159,526		152,879		202,582			(6,647)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/07/2023	06/07/2024	187,083	18,334,122	98		189,000		181,125		151,325			(7,875)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/07/2023	06/07/2024	95,845	9,584,501	100		184,000		176,333		166,393			(7,667)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2023	06/14/2024	450	1,991,498	4425.84		21,070		20,192		20,539			(878)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2023	06/21/2024	160,554	15,734,248	98		161,000		154,292		128,096			(6,708)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2023	06/21/2024	91,270	9,126,953	100		166,000		159,083		149,005			(6,917)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	480	2,103,777	4381.89		22,258		21,331		22,157			(927)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2023	06/26/2024	119	4,014,136	33714.71		67,249		64,447		66,315			(2,802)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2023	06/29/2024	1,596	7,015,702	4396.44		168,938		161,899		184,968			(7,039)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/13/2022	07/12/2024	54	204,868	3801.78	4,317			2,248		6,248			(1,079)				
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			3,364		2,268			(1,495)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/21/2024	101	380,569	3752.75	7,771			5,019		11,264			(1,943)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/06/2024	206	812,012	3933.92	46,009			33,548		61,605			(11,502)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/14/2022	12/13/2024	205	818,741	3995.32	83,881			61,163		112,218			(20,970)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2024	145	549,017	3783.22	11,469			8,363		15,779			(2,867)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2024	54	204,000	3783.22	10,341			7,540		21,532			(2,585)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2023	01/24/2025	343	1,377,907	4016.22		47,076		36,288		62,158			(10,788)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2023	01/24/2025	65	265,697	4060.43		28,321		21,830		38,279			(6,490)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	291	1,200,457	4119.21		51,999		42,249		63,808			(9,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/21/2025	265	1,043,305	3936.97		46,790		39,966		66,574			(6,824)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2025	33	128,474	3936.97		5,918		5,055		12,094			(863)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2025	382	1,540,202	4027.81		88,881		75,919		117,685			(12,962)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025	125	508,766	4061.22		11,188		10,489		13,250			(699)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/16/2025	527	2,191,893	4158.77		100,046		93,793		118,711			(6,253)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	111	461,919	4151.28		10,518		9,861		11,707			(657)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2025	35	143,871	4115.24		6,648		6,233		11,203			(416)				
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			9,753		15,998			(1,377)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2028	30	122,745	4158.77		19,837		19,341		21,752			(496)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/05/2022	07/05/2023	4,350	1,510,752	347.3	34,294			1,429		1,879			(17,147)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/06/2021	07/06/2023	2,220	874,122	393.69	28,846			601					(7,212)				
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			5,097		114,308			(61,159)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/08/2022	07/07/2023	5,219	1,812,084	347.21	40,953			1,706		3,176			(20,477)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/07/2022	07/07/2023	12,865	4,467,780	347.29	100,972			4,207		7,492			(50,486)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2023	4,753	1,888,363	397.27	62,316			1,298					(15,579)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/09/2021	07/07/2023	2,830	1,124,958	397.52	37,124			773					(9,281)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/08/2021	07/07/2023	5,470	2,174,715	397.56	71,766			1,495					(17,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2023	642	1,165,741	1814.827	45,580			950		2,770			(11,395)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/12/2022	07/12/2023	4,676	1,626,888	347.95	36,768			1,532		3,145			(18,384)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2023	8,640	3,442,709	398.48	113,609			2,367					(28,402)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/13/2022	07/13/2023	4,738	1,647,053	347.66	37,223			1,551		3,852			(18,612)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2023	4,738	1,886,546	398.19	62,256			1,297					(15,564)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/14/2022	07/14/2023	7,441	2,584,052	347.28	58,400			2,433		7,411			(29,200)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/15/2022	07/14/2023	8,131	2,828,567	347.87	63,926			2,664		6,466			(31,963)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/14/2023	6,667	2,644,757	396.67	87,277			1,818					(21,819)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1,801	716,794	398.07	23,654			493					(5,914)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2023	3,993	1,592,192	398.76	52,542			1,095					(13,136)				
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			1,537		7,728			(18,441)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	1,063	1,931,048	1815.772	75,890			1,581		6,377			(18,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023	757	1,371,669	1812.716	54,044			1,126		6,210			(13,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2023	1,826	3,241,036	1774.46	67,258			2,802		70,911			(33,629)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023	917	1,661,934	1812.716	65,480			1,364		7,739			(16,370)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2023	7,124	2,474,862	347.39	55,932			2,330		8,470			(27,966)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	2,107	827,037	392.57	27,292			569					(6,823)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/20/2023	6,440	2,238,143	347.56	50,582			2,108		7,527			(25,291)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023	3,384	1,337,058	395.17	44,123			919					(11,031)				
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			4,499		92,502			(53,987)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2023	10,142	3,525,544	347.62	79,677			3,320		12,054			(39,839)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	8,717	3,049,439	349.82	68,917			2,872		4,974			(34,459)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2021	07/21/2023	6,365	2,527,909	397.14	83,421			1,738					(20,855)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023	1,810	632,796	349.7	14,301			596		1,308			(7,151)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023	3,668	1,286,111	350.67	29,066			1,211		2,014			(14,533)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	7,793	3,114,360	399.66	102,774			2,141					(25,693)				
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			1,130		5,000			(13,555)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2022	07/27/2023	11,412	4,005,770	351	90,530			3,772		5,888			(45,265)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2021	07/27/2023	6,169	2,458,567	398.55	81,133			1,690					(20,283)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2022	07/28/2023	4,413	1,553,006	351.91	35,253			1,469		1,755			(17,627)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023	5,018	1,767,154	352.16	39,938			1,664		1,828			(19,969)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2021	07/28/2023	5,196	2,072,836	398.93	68,404			1,425					(17,101)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	4,813	1,920,407	398.99	63,373			1,320					(15,843)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023	1,989	794,596	399.51	26,222			546					(6,555)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2023	1,563	551,594	352.82	12,466			1,558		561			(6,233)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2023	4,754	1,680,158	353.41	37,972			4,746		1,472			(18,986)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023	2,762	1,103,279	399.38	36,408			2,276					(9,102)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023	7,480	2,635,913	352.38	59,572			7,446		3,400			(29,786)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2021	08/03/2023	3,816	1,527,682	400.3	50,414			3,151					(12,603)				
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			13,156		49,304			(52,626)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	7,269	2,559,355	352.11	57,841			7,230		3,742			(28,921)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023	5,209	1,837,817	352.82	41,535			5,192		2,154			(20,767)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	2,689	1,077,349	400.71	35,553			2,222					(8,888)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	2,717	1,090,936	401.54	36,001			2,250					(9,000)				
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			1,550		2,666			(6,200)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	10,594	3,722,876	351.43	84,137			10,517		7,858			(42,068)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2022	08/10/2023	12,742	4,494,684	352.75	101,130			12,641		6,802			(50,565)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023	7,933	2,798,824	352.82	63,253			7,907		4,152			(31,627)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	10,933	4,388,473	401.39	144,820			9,051					(36,205)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/11/2021	08/10/2023	4,241	1,703,748	401.73	56,224			3,514					(14,056)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2021	08/10/2023	2,249	904,461	402.16	29,847			1,865					(7,462)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/13/2021	08/10/2023	3,373	1,358,887	402.85	44,707			2,794					(11,177)				
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			16,491		56,088			(65,964)				
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			2,172		2,454			(8,689)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2022	08/14/2023	1,843	651,147	353.3	14,716			1,839		967			(7,358)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	9,828	3,474,002	353.47	78,512			9,814		5,247			(39,256)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	2,924	1,180,670	403.78	38,962			2,435					(9,741)				
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			11,505		18,812			(46,020)				
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			24,577		73,078			(98,306)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023	7,522	2,647,394	351.96	59,831			7,479		6,060			(29,916)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	6,329	2,556,214	403.89	84,355			5,272					(21,089)				
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			920		910			(3,679)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023	7,080	2,482,149	350.6	55,848			6,981		8,006			(27,924)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2022	08/18/2023	5,955	2,096,138	351.98	47,373			5,922		4,893			(23,686)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	6,783	2,737,298	403.58	90,331			5,646					(22,583)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	1,557	628,660	403.7	20,746			1,297					(5,186)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	4,810	1,942,079	403.73	64,089			4,006					(16,022)				
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			1,799		2,823			(7,195)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023	5,204	1,814,475	348.68	41,007			5,126		9,364			(20,504)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	5,359	1,866,035	348.18	42,172			5,272		10,738			(21,086)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	2,320	934,937	402.92	30,853			1,928					(7,713)				
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			16,174		58,552			(64,696)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	8,676	3,019,614	348.04	68,243			8,530		18,052			(34,122)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	6,193	2,496,761	403.18	82,393			5,150					(20,598)				
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			19,067		74,253			(76,269)				
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			2,657		3,607			(10,627)				
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			49,988		274,706			(199,952)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	9,085	3,148,592	346.57	70,843			8,855		24,676			(35,422)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2022	08/25/2023	5,571	1,944,971	349.12	43,956			5,495		9,599			(21,978)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	2,540	1,014,675	399.52	33,484			2,093					(8,371)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	2,138	854,797	399.85	28,208			1,763					(7,052)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023	6,391	2,568,132	401.86	84,748			5,297					(21,187)				
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			30,053		142,674			(120,211)				
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			11,173		51,407			(44,693)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2023	1,662	574,391	345.53	12,924			1,615		5,503			(6,462)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2023	9,374	3,238,648	345.51	72,870			9,109		31,344			(36,435)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	7,869	3,161,059	401.7	104,315			6,520					(26,079)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023	12,076	4,166,408	345.02	93,744			11,718		43,709			(46,872)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	7,834	3,145,785	401.54	103,811			6,488					(25,953)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023	4,384	7,842,566	1789	141,332			17,667		121,222			(70,666)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	744	1,368,430	1838.993	54,464			3,404		4,276			(13,616)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2022	09/01/2023	4,523	1,557,323	344.31	35,040			7,300		18,219			(17,520)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	8,413	2,902,026	344.93	65,296			13,603		31,045			(32,648)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	3,856	1,542,651	400.08	50,907			5,303					(12,727)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2023	3,574	1,431,095	400.41	47,226			4,919					(11,807)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2021	09/01/2023	2,742	1,098,965	400.75	36,266			3,778					(9,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2022	09/01/2023	1,799	3,220,799	1790.24	62,911			13,107		50,134			(31,456)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2023	1,523	524,378	344.2	11,799			2,458		6,395			(5,899)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2023	8,261	2,848,796	344.83	64,098			13,354		32,015			(32,049)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2023	11,229	4,474,621	398.5	147,662			15,382					(36,916)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2023	3,185	9,854,576	3093.82	244,222			50,880		237,938			(122,111)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2023	12,857	4,433,892	344.86	99,763			20,784		49,894			(49,881)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2022	09/08/2023	5,610	1,939,684	345.76	43,643			9,092		19,200			(21,821)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	10,692	4,255,252	397.99	140,423			14,627					(35,106)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2021	09/08/2023	929	370,032	398.42	12,211			1,272					(3,053)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023	3,614	1,253,419	346.82	28,202			5,875		10,900			(14,101)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023	7,264	2,505,325	344.88	56,370			11,744		28,871			(28,185)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	2,826	1,124,070	397.72	37,094			3,864					(9,274)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	11,617	4,003,317	344.61	89,674			18,682		48,072			(44,837)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	8,922	3,547,534	397.63	117,069			12,195					(29,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	3,907	6,978,040	1786.22	120,824			25,172		117,201			(60,412)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	8,418	2,893,194	343.7	64,808			13,502		39,259			(32,404)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2022	09/15/2023	5,464	1,881,049	344.28	42,135			8,778		23,699			(21,068)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	2,657	1,046,207	393.8	34,525			3,596					(8,631)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	6,237	2,469,924	396	81,507			8,490					(20,377)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023	2,853	1,133,311	397.28	37,399			3,896					(9,350)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2023	3,947	12,116,795	3069.81	330,475			68,849		396,117			(165,237)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023	13,029	4,455,818	341.99	99,810			20,794		75,498			(49,905)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/21/2022	09/21/2023	7,390	2,529,864	342.33	56,669			11,806		41,359			(28,334)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023	10,090	3,984,976	394.94	131,504			13,698					(32,876)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023	5,501	1,879,044	341.56	42,091			8,769		33,592			(21,045)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	5,167	2,025,819	392.04	66,649			6,943					(16,662)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2023	3,376	1,335,379	395.52	44,068			4,590					(11,017)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2023	9,336	3,164,687	338.98	70,889			14,769		74,373			(35,444)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2023	4,664	1,575,428	337.8	35,290			7,352		41,382			(17,645)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	2,432	951,555	391.3	31,401			3,271					(7,850)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2022	09/28/2023	5,766	1,947,858	337.84	43,632			9,090		51,041			(21,816)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	5,119	1,987,184	388.18	65,577			6,831					(16,394)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2022	09/29/2023	8,941	3,022,313	338.02	67,700			14,104		78,009			(33,850)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	8,746	2,968,177	339.38	66,487			13,851		67,441			(33,244)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/30/2021	09/29/2023	1,442	560,708	388.8	18,503			1,927					(4,626)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	5,558	2,167,582	389.96	71,530			7,451					(17,883)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/01/2021	09/29/2023	3,414	1,334,861	390.99	44,050			6,424					(11,013)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	6,954	2,379,080	342.13	53,291			15,543		41,269			(26,646)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1,956	762,238	389.61	25,154			3,668					(6,288)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2022	10/05/2023	11,235	3,828,794	340.79	85,765			25,015		76,536			(42,882)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2023	6,122	2,385,523	389.65	78,722			11,480					(19,681)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	9,838	3,325,574	338.03	74,160			21,630		86,494			(37,080)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	5,694	1,934,210	339.67	43,326			12,637		43,242			(21,663)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	2,999	1,164,223	388.26	38,303			5,586					(9,576)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	2,496	969,962	388.63	32,009			4,668					(8,002)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	2,915	1,135,727	389.58	37,479			5,466					(9,370)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	8,766	2,955,374	337.13	66,200			19,308		83,544			(33,100)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	5,312	2,056,904	387.24	67,878			9,899		1			(16,969)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2022	10/12/2023	12,635	4,258,305	337.03	95,386			27,821		121,506			(47,693)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2023	7,076	2,737,892	386.95	90,350			13,176		2			(22,588)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	5,919	1,995,104	337.06	44,491			12,976		56,839			(22,245)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	8,929	3,014,241	337.56	67,218			19,605		82,322			(33,609)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	5,301	2,055,493	387.72	67,626			9,862		1			(16,906)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	10,470	4,068,119	388.55	133,841			19,518		2			(33,460)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2021	10/13/2023	2,953	1,148,593	388.99	37,789			5,511					(9,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	1,722	3,128,596	1817.155	123,580			18,022		31,212			(30,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	540	980,603	1817.155	38,734			5,649		9,938			(9,683)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023	1,351	456,059	337.66	10,170			2,966		12,402			(5,085)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	727	1,321,070	1817.155	52,314			7,629		13,458			(13,079)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	6,870	2,319,629	337.63	51,728			15,087		63,310			(25,864)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	4,222	1,636,382	387.54	53,837			7,851		2			(13,459)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	8,936	3,012,664	337.15	67,182			19,595		85,675			(33,591)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	8,563	3,315,795	387.24	109,090			15,909		4			(27,272)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	588	1,069,064	1818.921	42,014			6,127		10,510			(10,504)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	7,236	2,434,706	336.46	54,294			15,836		73,299			(27,147)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023	7,837	2,638,485	336.65	58,838			17,161		78,230			(29,419)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	4,600	1,770,471	384.91	58,071			8,469		5			(14,518)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	2,859	1,104,352	386.28	36,333			5,299		2			(9,083)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	7,139	2,761,006	386.77	90,837			13,247		4			(22,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	969	1,767,411	1824.496	69,989			10,207		15,058			(17,497)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2023	1,198	403,850	336.97	9,006			2,627		11,709			(4,503)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	5,962	2,014,830	337.96	44,931			13,105		53,887			(22,465)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	2,846	1,096,826	385.37	36,086			5,262		3			(9,021)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	7,702	2,606,050	338.37	58,115			16,950		67,398			(29,057)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2023	7,169	2,766,521	385.88	91,019			13,274		8			(22,755)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	6,244	2,115,614	338.85	47,178			13,760		52,567			(23,589)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	13,211	4,476,768	338.86	99,832			29,118		111,139			(49,916)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	4,224	1,625,917	384.91	53,330			7,777		7			(13,333)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	2,490	962,864	386.72	31,582			4,606		2			(7,895)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	2,886	1,116,263	386.83	36,613			5,339		3			(9,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	1,009	1,849,019	1831.949	72,482			10,570		13,397			(18,120)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	10,235	3,468,990	338.93	77,358			29,009		86,155			(38,679)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	4,078	1,569,771	384.9	51,488			9,654		8			(12,872)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2022	11/02/2023	17,021	5,743,391	337.42	127,503			47,814		161,921			(63,752)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	14,992	5,073,733	338.44	113,144			42,429		131,522			(56,572)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023	11,717	4,540,432	387.5	149,380			28,009		12			(37,345)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2021	11/02/2023	5,201	2,031,609	390.64	66,637			12,494		2			(16,659)				

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/02/2023	2,545	1,001,487	393.54	32,849			6,159					(8,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	1,814	3,351,853	1847.707	132,398			24,825		16,171			(33,100)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	1,059	1,955,986	1847.707	77,457			14,523		9,669			(19,364)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2023	2,785	938,363	336.89	20,925			7,847		27,716			(10,463)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	5,505	1,855,930	337.16	41,387			15,520		53,716			(20,694)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	5,205	2,047,774	393.45	67,372			12,632		1			(16,843)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	9,723	3,283,874	337.76	73,230			27,461		90,699			(36,615)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2023	6,249	2,462,627	394.08	81,020			15,191		1			(20,255)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2022	11/10/2023	4,980	1,695,757	340.49	37,815			14,181		37,229			(18,908)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	6,654	2,270,690	341.26	50,636			18,989		46,510			(25,318)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2023	2,927	1,145,022	391.25	37,557			7,042		2			(9,389)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/12/2021	11/10/2023	2,459	964,457	392.25	31,634			5,931		1			(7,909)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	3,693	1,451,489	393.08	47,609			8,927		1			(11,902)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	1,429	487,208	341.03	10,865			4,074		10,260			(5,432)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	8,312	2,839,565	341.63	63,322			23,746		56,739			(31,661)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	6,885	2,700,935	392.28	88,591			16,611		3			(22,148)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	6,457	2,202,316	341.05	49,112			18,417		46,451			(24,556)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2023	3,518	1,378,772	391.96	45,224			8,479		2			(11,306)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	4,030	1,374,439	341.04	30,650			11,494		29,063			(15,325)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	10,475	3,574,662	341.27	79,715			29,893		74,053			(39,857)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	5,470	2,149,582	392.96	70,506			13,220		3			(17,627)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	4,863	1,913,747	393.53	62,771			11,770		2			(15,693)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	1,591	628,810	395.19	20,625			3,867					(5,156)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	548	1,015,291	1851.991	40,104			7,519		4,823			(10,026)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	1,929	657,899	341.05	14,671			5,502		13,991			(7,336)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	7,615	2,601,166	341.6	58,006			21,752		52,771			(29,003)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2023	3,458	1,364,628	394.61	44,760			8,392		1			(11,190)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/26/2021	11/24/2023	19,052	7,480,161	392.61	245,349			46,003		14			(61,337)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/28/2022	11/28/2023	18,346	6,266,452	341.57	139,742			52,403		128,782			(69,871)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	5,256	1,795,380	341.58	40,037			15,014		36,926			(20,018)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	3,339	10,452,785	3130.49	322,431			120,912		288,515			(161,216)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/30/2022	11/30/2023	6,660	2,281,828	342.63	50,885			19,082		42,814			(25,442)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2023	5,395	2,127,396	394.34	69,991			13,123		3			(17,498)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/30/2022	11/30/2023	3,687	11,590,966	3143.77	356,217			133,581		287,737			(178,108)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	5,447	1,869,095	343.16	41,681			19,104		33,480			(20,840)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	11,466	3,937,682	343.43	87,810			40,246		68,797			(43,905)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	7,119	2,804,315	393.92	91,982			21,079		5			(22,995)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023	1,227	484,196	394.61	15,882			3,640		1			(3,970)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	2,547	1,005,092	394.69	32,867			7,532		1			(8,217)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	2,484	851,836	342.87	18,996			8,706		15,790			(9,498)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	7,876	2,696,955	342.43	60,142			27,565		52,093			(30,071)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	1,986	786,168	395.88	25,786			5,909		1			(6,447)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	3,623	11,344,558	3131.22	334,632			153,373		306,699			(167,316)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	7,723	2,643,594	342.32	58,952			27,020		51,652			(29,476)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023	8,423	3,339,264	396.45	109,528			25,100		4			(27,382)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	4,038	12,645,040	3131.3	390,896			179,161		368,721			(195,448)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	10,560	3,614,801	342.3	80,610			36,946		70,877			(40,305)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	4,203	1,439,455	342.49	32,100			14,712		27,756			(16,050)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	3,239	1,282,365	395.93	41,933			9,610		2			(10,483)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	3,866	1,530,755	395.95	50,056			11,471		2			(12,514)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023	6,920	2,741,116	396.11	89,634			20,541		4			(22,409)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	555	1,020,761	1837.585	42,260			9,684		8,106			(10,565)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	5,773	18,068,486	3129.99	459,567			210,635		411,258			(229,784)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	3,170	9,921,838	3129.99	290,285			133,047		273,570			(145,142)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	8,205	2,814,497	343.04	62,763			28,767		52,166			(31,382)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	10,721	3,674,914	342.79	81,951			37,561		69,760			(40,975)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2023	6,388	2,530,182	396.09	82,990			19,019		5			(20,747)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	12,785	4,346,057	339.94	96,917			44,420		104,914			(48,459)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	7,620	2,596,678	340.77	57,906			26,540		58,607			(28,953)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	5,698	2,256,610	396.01	73,791			16,910		4			(18,448)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	6,263	2,480,569	396.05	81,363			18,646		5			(20,341)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	3,839	1,521,576	396.33	49,756			11,402		3			(12,439)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	1,005	1,846,357	1836.471	77,178			17,687		15,576			(19,294)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	593	1,094,789	1847.697	45,324			10,387		7,024			(11,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	8,279	25,796,529	3116.01	679,233			311,315		739,063			(339,616)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023	699	1,283,388	1836.471	53,646			12,294		10,977			(13,411)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	3,702	11,536,525	3116.01	306,852			140,641		334,436			(153,426)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	2,716	922,808	339.74	20,579			9,432		22,741			(10,289)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	8,258	2,802,485	339.37	62,495			28,644		71,170			(31,248)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	4,931	1,953,876	396.21	64,087			14,687		4			(16,022)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	3,745	11,666,681	3114.9	335,671			153,849		380,198			(167,836)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	13,067	4,453,080	340.8	99,304			45,514		101,079			(49,652)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2021	12/21/2023	12,200	4,818,564	394.95	158,049			36,220		16			(39,512)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	10,878	42,191,346	3878.44	1,457,973			668,238		2,312,097			(728,987)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	6,281	2,130,766	339.23	47,516			21,778		54,819			(23,758)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	4,087	1,387,383	339.43	30,939			14,180		35,147			(15,469)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2021	12/22/2023	1,943	764,362	393.33	24,995			5,728		4			(6,249)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	5,364	2,110,113	393.42	69,001			15,813		10			(17,250)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/28/2022	12/28/2023	14,147	4,785,074	338.25	106,707			48,907		133,323			(53,354)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2023	13,997	5,508,768	393.58	180,137			41,281		33			(45,034)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023	4,740	1,604,760	338.55	35,786			16,402		43,770			(17,893)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	5,468	1,856,867	339.57	41,408			18,979		46,893			(20,704)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/30/2021	12/29/2023	1,442	564,972	391.83	18,475			4,234		5			(4,619)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2023	1,425	559,237	392.41	18,287			4,191		4			(4,572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	4,049	12,662,339	3127.34	338,337			155,071		350,274			(169,168)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	2,234	6,977,279	3123.78		212,531		115,121		236,706			(97,410)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	10,020	3,426,476	341.97		76,410		41,389		72,115			(35,021)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	5,221	16,356,110	3132.88		471,299		255,287		485,826			(216,012)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	16,698	5,695,055	341.07		127,000		68,792		129,021			(58,208)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	12,692	4,352,116	342.9		97,052		52,570		84,960			(44,482)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	5,054	1,945,985	385.02	63,439			17,181		95			(15,860)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024	12,307	4,779,711	388.36	156,297			42,330		117			(39,074)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	2,276	7,142,795	3138.52		201,210		108,988		204,621			(92,221)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	4,670	1,605,297	343.74		35,798		19,391		29,445			(16,407)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	3,530	11,094,979	3142.95		336,866		182,469		338,417			(154,397)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	5,311	1,831,134	344.78		40,834		22,119		30,776			(18,716)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	9,797	3,757,059	383.51	122,480			33,172		284			(30,620)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	3,275	10,326,086	3152.65		318,313		172,419		297,696			(145,893)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	4,777	1,651,300	345.69		36,824		19,946		25,670			(16,878)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	6,686	2,312,302	345.83		51,564		27,931		35,499			(23,634)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	2,578	987,678	383.06	32,198			8,720		83			(8,050)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	2,363	905,274	383.16	29,512			7,993		75			(7,378)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024	3,285	1,261,789	384.15	41,134			11,141		86			(10,284)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	2,449	7,723,354	3153.34		232,058		125,698		222,777			(106,360)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	12,628	4,375,169	346.47		97,566		52,848		64,261			(44,718)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2024	2,928	1,114,433	380.56	36,331			9,840		168			(9,083)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	1,737	5,454,299	3139.23		162,528		88,036		175,351			(74,492)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	7,742	2,675,773	345.64		59,670		32,321		42,386			(27,349)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/19/2023	01/19/2024	7,087	2,453,394	346.2		54,711		29,635		36,993			(25,076)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024	4,665	1,762,631	377.88	57,286			15,515		433			(14,321)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	7,273	2,762,521	379.85	90,058			24,391		481			(22,515)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2022	01/19/2024	1,551	589,603	380.06	19,162			5,190		99			(4,791)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	6,007	18,862,536	3140.17		470,841		255,039		490,567			(215,802)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2022	01/22/2024	2,294	863,208	376.31	28,141			7,621		290			(7,035)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	3,460	10,865,479	3140.17		307,866		166,761		328,625			(141,105)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2022	01/23/2024	1,215	456,498	375.86	14,882			4,030		168			(3,720)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	7,605	2,628,974	345.71		58,626		31,756		41,807			(26,870)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	6,670	26,794,754	4016.95		982,225		532,039		1,430,312			(450,187)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2023	01/25/2024	7,474	2,589,148	346.43		57,738		31,275		38,744			(26,463)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2023	01/25/2024	3,912	12,304,300	3145.3		391,889		212,273		418,561			(179,616)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	7,931	2,738,398	345.29		61,066		33,078		45,322			(27,989)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2023	01/26/2024	2,964	1,025,260	345.94		22,863		12,384		16,046			(10,479)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024	8,203	3,081,195	375.61	100,139			27,121		1,228			(25,035)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1,433	538,594	375.78	17,504			4,741		209			(4,376)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	12,131	4,563,299	376.18	148,764			40,290		1,657			(37,191)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1,373	473,788	344.98		10,565		5,723		8,109			(4,843)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	2,333	7,331,140	3142.67		218,288		118,239		238,155			(100,049)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	6,984	2,410,804	345.19		53,761		29,121		40,611			(24,640)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	5,089	1,917,560	376.83	62,321			16,879		671			(15,580)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	7,755	31,612,899	4076.6		1,056,519		572,281		1,443,473			(484,238)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/01/2023	02/01/2024	5,916	2,049,428	346.44		45,702		28,564		31,088			(17,138)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2024	3,056	1,154,216	377.65	37,512			11,723		359			(9,378)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	6,567	2,282,516	347.59		50,900		31,813		31,362			(19,088)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	5,225	1,818,073	347.95		40,543		25,339		24,188			(15,204)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024	1,895	710,711	375.03	23,027			7,196		340			(5,757)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	3,160	1,188,118	375.93	38,614			12,067		494			(9,653)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	4,034	1,523,893	377.73	49,527			15,477		474			(12,382)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1,708	591,001	345.96		13,179		8,237		9,434			(4,942)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	6,776	2,341,016	345.49		52,205		32,628		38,945			(19,577)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1,087	408,205	375.38	13,226			4,133		197			(3,306)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	7,410	30,856,923	4164		1,021,323		638,327		1,277,821			(382,996)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	13,325	4,598,660	345.12		102,550		64,094		79,029			(38,456)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024	13,331	5,010,554	375.85	162,342			50,732		2,276			(40,585)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	3,656	11,539,425	3156.28		378,174		236,359		377,283			(141,815)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	11,728	4,039,959	344.48		89,687		56,054		73,280			(33,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	5,842	2,018,612	345.52		45,015		28,134		33,618			(16,881)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	9,941	3,739,517	376.19	120,786			37,746		1,631			(30,197)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1,512	570,749	377.39	18,492			5,779		206			(4,623)				
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			37,368		41,570			(29,894)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	5,223	16,476,422	3154.31		448,198		280,124		439,911			(168,074)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	3,269	10,311,231	3154.31		290,419		181,512		287,290			(108,907)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1,469	506,764	345.07		11,250		7,031		8,819			(4,219)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	2,360	7,470,996	3165.47		218,688		136,680		200,871			(82,008)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	7,070	2,438,171	344.84		54,127		33,830		43,304			(20,298)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	12,059	4,515,710	374.47	145,857			45,580		2,716			(36,464)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	8,578	2,958,647	344.93		65,682		41,051		52,252			(24,631)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	9,820	3,675,953	374.32	118,733			37,104		2,286			(29,683)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	10,676	3,667,143	343.49		81,411		50,882		72,722			(30,529)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	5,756	1,979,936	343.99		43,955		27,472		37,754			(16,483)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/16/2022	02/16/2024	4,547	1,703,045	374.53		55,008		17,190		1,038			(13,752)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	6,762	2,537,042	375.19		81,946		25,608		1,401			(20,487)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	3,498	1,314,848	375.86		42,470		13,272		657			(10,617)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	2,686	917,013	341.37		20,358		12,724		21,471			(7,634)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2023	02/22/2024	8,231	2,796,828	339.78		62,090		38,806		73,438			(23,284)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	19,211	6,553,110	341.12		145,479		90,924		156,419			(54,555)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	8,579	3,217,266	375.02	103,918			32,474		1,948			(25,979)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/25/2022	02/22/2024	3,093	1,160,215	375.05		37,359		11,675		699			(9,340)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2022	02/22/2024	4,139	1,554,358	375.52		50,206		15,689		874			(12,551)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	11,766	46,960,547	3991.05		1,686,235		1,053,897		2,429,078			(632,338)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1,181	402,035	340.39		8,925		5,578		10,161			(3,347)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024	3,872	1,315,307	339.74		29,200		18,250		34,818			(10,950)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024	1,182	444,039	375.59	14,387			4,496		264			(3,597)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024	2,491	7,834,418	3145.1		232,725		145,453		255,488			(87,272)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	5,761	1,954,220	339.22		43,384		30,730		53,699			(12,654)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	6,166	2,093,976	339.59		46,486		32,928		56,103			(13,558)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2023	03/01/2024	5,543	1,893,441	341.59		42,034		29,774		44,058			(12,260)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	2,301	859,338	373.52	27,757			9,830		699			(6,939)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	4,709	1,767,419	375.3	57,264			20,281		1,118			(14,316)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	4,193	1,581,520	377.21	51,399			18,204		758			(12,850)				
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			19,820		24,794			(13,991)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	4,857	15,251,845	3140.11		529,244		374,881		604,180			(154,363)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	2,089	6,578,388	3149.52		189,536		134,254		200,818			(55,281)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	3,492	1,192,959	341.59		26,603		18,844		27,848			(7,759)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	5,375	2,014,400	374.78	65,267			23,115		1,415			(16,317)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	7,746	2,640,513	340.87		58,619		41,522		65,078			(17,097)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024	4,410	1,648,395	373.77	53,408			18,915		1,371			(13,352)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	3,284	10,321,455	3143.16		326,178		231,042		359,261			(95,135)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	3,058	1,041,463	340.52		23,120		16,377		26,329			(6,743)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	4,580	1,560,625	340.78		34,646		24,541		38,744			(10,105)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	6,378	2,177,314	341.39		48,336		34,238		51,776			(14,098)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	3,618	1,336,261	369.29	43,028			15,239		2,030			(10,757)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1,866	689,763	369.73	22,279			7,891		990			(5,570)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	7,216	2,671,157	370.16	86,278			30,557		3,628			(21,570)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	4,582	14,276,938	3115.86		404,153		286,275		575,060			(117,878)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	3,800	11,948,266	3144.69		416,861		295,277		455,628			(121,585)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	2,009	684,605	340.78		15,267		10,814		17,045			(4,453)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1,381	509,103	368.53	16,444			5,824		870			(4,111)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	2,748	8,561,787	3115.86		246,728		174,766		349,741			(71,962)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	2,337	7,282,171	3115.86		229,740		162,733		323,863			(67,008)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1,536	527,000	343.09		11,805		8,362		11,143			(3,443)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	4,130	1,414,896	342.59		31,552		22,349		31,067			(9,203)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	2,451	7,660,824	3125.91		200,036		141,692		303,873			(58,344)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	9,974	3,439,239	344.81		77,383		54,813		64,086			(22,570)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	6,098	2,104,820	345.17		47,148		33,396		38,151			(13,751)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	9,462	3,271,380	345.75		73,279		51,906		56,685			(21,373)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	5,736	2,104,838	366.94	67,565			23,929		4,491			(16,891)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024	2,424	889,580	366.98	28,556			10,113		1,889			(7,139)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	12,858	4,720,619	367.13	152,004			53,835		9,845			(38,001)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	2,358	815,295	345.75		18,263		12,936		14,192			(5,327)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1,588	583,207	367.32	18,721			6,630		1,212			(4,680)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1,750	605,032	345.75		13,613		9,643		10,548			(3,971)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/20/2023	03/19/2024	2,317	803,354	346.75		17,995		12,747		12,948			(5,249)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	17,117	5,898,583	344.61		131,538		93,173		112,678			(38,365)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	7,723	2,671,872	345.98		59,850		42,394		45,968			(17,456)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	4,231	1,469,589	347.37		32,919		23,317		22,658			(9,601)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2022	03/22/2024	1,033	376,494	364.57	12,048			4,267		1,104			(3,012)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	9,973	3,638,877	364.88	116,444			41,241		10,304			(29,111)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	3,315	1,209,858	364.97	38,715			13,712		3,391			(9,679)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	2,674	929,023	347.37		20,903		14,806		14,398			(6,097)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/25/2022	03/25/2024	2,523	918,180	363.88	29,382			10,406		2,956			(7,345)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1,693	588,112	347.37		13,233		9,373		9,130			(3,859)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2024	1,971	681,686	345.87		15,270		10,816		11,918			(4,454)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2024	9,411	37,432,535	3977.53		1,232,299		872,879		1,850,041			(359,421)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	6,656	2,296,334	345		51,208		36,273		42,948			(14,936)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	9,341	3,223,700	345.12		71,889		50,921		59,751			(20,967)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	5,342	1,843,837	345.13		41,302		29,256		34,150			(12,046)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	11,077	3,824,902	345.31		85,295		60,418		69,885			(24,878)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	3,406	1,236,743	363.12	39,452			13,973		4,395			(9,863)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1,089	395,825	363.39	12,627			4,472		1,366			(3,157)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	7,685	2,793,080	363.46	89,099			31,556		9,564			(22,275)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2022	03/28/2024	4,354	1,584,591	363.9	50,390			19,946		5,170			(12,597)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2022	03/28/2024	5,159	1,878,212	364.03	59,915			21,220		6,040			(14,979)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	3,051	9,648,546	3162.56		243,829		172,712		300,268			(71,117)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	3,275	10,355,885	3162.56		266,815		188,994		328,970			(77,821)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	2,934	9,280,402	3162.56		266,203		188,560		328,160			(77,642)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	1,232	425,283	345.28		9,526		7,542		7,853			(1,985)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	1,834	5,807,933	3166.53		170,310		134,829		207,781			(35,481)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	8,374	2,892,749	345.46		64,798		51,298		52,773			(13,499)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	2,151	784,455	364.66	25,024			9,905		2,439			(6,256)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	2,081	6,568,363	3156.48		184,040		145,699		246,013			(38,342)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	12,821	4,437,394	346.11		99,398		78,690		77,186			(20,708)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	11,750	4,075,858	346.88		91,299		72,279		66,835			(19,021)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	6,512	2,357,168	362	74,958			29,671		9,795			(18,739)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	6,430	2,328,907	362.21	74,059			29,315		9,467			(18,515)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	9,840	3,578,128	363.64	113,784			45,040		12,493			(28,446)				
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			19,371		17,752			(12,234)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	4,199	13,255,839	3157.13		383,712		303,772		519,746			(79,940)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	14,795	60,731,709	4105.02		1,673,008		1,324,464		2,209,438			(348,543)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	2,587	897,263	346.88		20,099		15,911		14,782			(4,187)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	4,172	1,508,787	361.68	47,979			18,992		6,566			(11,995)				
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			22,774		20,366			(14,383)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	8,375	34,378,873	4105.02		1,056,660		836,522		1,427,005			(220,137)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1,318	457,095	346.88		10,285		8,142		7,542			(2,143)				
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			13,029		11,681			(8,229)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	9,990	41,008,908	4105.02		1,280,998		1,014,124		1,731,230			(266,875)				
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			7,325		6,565			(4,627)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	3,183	10,064,216	3161.87		280,320		221,920		359,185			(58,400)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	9,888	3,415,756	345.46		76,513		60,573		62,914			(15,940)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	1,415	509,944	360.31	16,216			6,419		2,583			(4,054)				
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			5,775		5,757			(3,647)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	3,702	11,725,772	3167.25		333,350		263,902		413,959			(69,448)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	7,163	2,466,291	344.32		54,998		43,540		49,439			(11,458)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	9,056	3,123,838	344.93		69,974		55,396		59,906			(14,578)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	6,559	2,262,522	344.95		50,454		39,943		43,325			(10,511)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	2,677	963,513	359.88	30,640			12,128		5,113			(7,660)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	6,065	2,184,233	360.12	69,677			27,580		11,317			(17,419)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1,864	672,150	360.56	21,442			8,487		3,333			(5,360)				
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			39,767		40,403			(25,116)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	2,794	8,841,120	3164.35		265,230		209,974		339,690			(55,256)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	3,024	9,587,822	3170.59		246,115		194,841		303,529			(51,274)				

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Bespoke Index Option S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	2,284	786,540	344.32		17,619		13,948		15,824			(3,671)				
		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	697	1,277,504	1831.58	43,435			17,193		17,536			(10,859)				
Bespoke Index Option S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	6,401	2,204,149	344.32		49,373		39,087		44,398			(10,286)				
		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	440	805,799	1831.58	27,397			10,845		11,086			(6,849)				
Bespoke Index Option S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1,893	649,827	343.36		14,491		11,472		14,027			(3,019)				
		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	998	1,827,314	1831.58	62,129			24,593		25,196			(15,532)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	3,573	11,338,743	3173.76		327,502		259,272		388,893			(68,230)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	9,237	38,346,645	4151.32		1,290,234		1,021,435		1,676,274			(268,799)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	11,118	3,817,979	343.42		85,141		67,403		82,157			(17,738)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	10,150	42,169,918	4154.87		1,513,642		1,198,300		1,940,977			(315,342)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	9,343	3,203,740	342.91		71,443		56,559		71,507			(14,884)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024	10,197	3,501,172	343.34		78,076		61,810		75,845			(16,266)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2023	04/19/2024	8,132	2,796,116	343.85		62,353		49,363		58,441			(12,990)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	9,021	3,230,641	358.14	102,734			40,666		20,795			(25,684)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	3,262	1,169,147	358.41	37,062			14,670		7,335			(9,265)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	8,185	2,938,284	358.99	93,144			36,869		17,440			(23,286)				
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			21,938		17,779			(13,856)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	4,028	12,798,234	3177.52		414,467		328,120		479,648			(86,347)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1,762	605,751	343.85		13,569		10,742		12,703			(2,827)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	3,391	1,166,017	343.85		26,119		20,677		24,480			(5,441)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2024	1,911	657,239	343.91		14,656		11,603		13,756			(3,053)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	10,551	3,640,683	345.04		81,187		64,273		70,407			(16,914)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	4,559	1,632,298	358.02	51,907			20,547		10,833			(12,977)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	8,991	3,100,213	344.83		69,135		54,732		60,937			(14,403)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	10,857	3,757,448	346.08		84,167		66,632		67,467			(17,535)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	10,993	3,807,099	346.33		84,898		67,211		67,113			(17,687)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2022	04/26/2024	2,204	788,779	357.94	25,004			9,898		5,290			(6,251)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	7,361	2,635,549	358.03	83,810			33,175		17,529			(20,953)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	2,684	961,515	358.19	30,576			12,103		6,301			(7,644)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	3,136	9,987,774	3185.25		274,539		217,344		315,011			(57,196)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1,573	544,738	346.33		12,202		9,660		9,655			(2,542)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	2,995	9,576,528	3197.71		268,177		234,655		285,951			(33,522)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	17,024	5,889,451	345.96		131,924		115,433		107,529			(16,490)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2022	05/02/2024	6,672	2,360,981	353.87	74,607			32,641		23,122			(18,652)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2024	5,606	1,993,067	355.55	63,180			27,641		16,879			(15,795)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	3,073	9,794,136	3187.04		281,687		246,476		333,573			(35,211)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	4,313	13,727,633	3182.59		418,713		366,374		508,788			(52,339)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	28,684	9,949,494	346.86		222,869		195,010		171,497			(27,859)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	3,333	10,621,602	3186.75		283,742		248,274		344,055			(35,468)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	8,794	36,392,171	4138.12		1,261,723		1,104,008		1,664,188			(157,715)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	8,393	2,908,546	346.55		65,151		57,008		51,350			(8,144)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2024	2,650	934,812	352.75	29,634			12,965		10,213			(7,408)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	2,434	7,744,244	3182.27		221,820		194,093		276,867			(27,728)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	15,673	5,445,597	347.45		121,981		106,734		90,131			(15,248)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	5,800	2,020,666	348.39		45,061		39,428		31,179			(5,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	10,625	3,706,997	348.89		83,037		72,657		55,075			(10,380)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	4,259	1,509,156	354.38	47,840			20,930		14,423			(11,960)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	10,701	3,795,737	354.72	120,325			52,642		35,242			(30,081)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2022	05/10/2024	2,834	1,009,462	356.25	32,000			14,000		8,211			(8,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	4,935	8,865,137	1796.23		154,885		135,524		173,098			(19,361)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	3,549	11,290,107	3181.26		284,745		249,152		366,824			(35,593)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	3,905	12,429,215	3182.71		382,656		334,824		484,678			(47,832)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	3,204	1,116,180	348.39		25,002		21,877		17,302			(3,125)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	3,119	1,110,286	356	35,196			15,398		9,303			(8,799)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	4,227	13,446,657	3181.26		372,120		325,605		477,590			(46,515)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1,242	432,701	348.39		9,693		8,481		6,718			(1,212)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	2,699	8,586,463	3181.26		223,369		195,448		287,253			(27,921)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	2,753	955,642	347.08		21,406		18,731		16,366			(2,676)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	4,000	12,729,957	3182.29		341,317		298,652		438,122			(42,665)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	11,473	3,969,883	346.02		88,925		77,810		73,466			(11,116)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2024	4,053	1,440,962	355.54	45,823			20,047		12,657			(11,456)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	3,398	10,768,794	3169.25		307,966		269,470		424,635			(38,496)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2023	05/17/2024	14,525	5,044,962	347.32		112,503		98,440		85,132			(14,063)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	7,654	2,667,456	348.5		59,484		52,049		41,259			(7,436)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	11,205	3,910,599	349		87,206		76,306		58,261			(10,901)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024	5,523	1,957,924	354.52	62,066			27,154		18,795			(15,517)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2024	7,211	2,560,389	355.09	81,164			35,509		23,426			(20,291)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2022	05/17/2024	5,837	2,074,509	355.4	65,762			28,771		18,487			(16,440)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1,428	498,430	349		11,165		9,769		7,472			(1,396)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	3,122	1,088,536	348.7		24,274		21,240		16,714			(3,034)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2024	9,375	3,237,125	345.31		72,188		63,164		63,495			(9,023)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2023	05/24/2024	14,044	4,782,704	340.54		106,654		93,323		128,605			(13,332)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	11,786	4,018,195	340.94		89,606		78,405		105,364			(11,201)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	10,244	3,525,930	344.18		78,276		68,491		74,806			(9,784)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2024	5,112	1,819,145	355.86	57,849			25,309		15,856			(14,462)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1,450	517,251	356.63		16,397		7,174		4,221			(4,099)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2022	05/24/2024	5,356	1,910,303	356.65	60,748			26,577		15,563			(15,187)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	7,634	2,722,888	356.67	86,588			37,882		22,145			(21,647)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	1,498	515,426	344.18		11,494		10,057		10,980			(1,437)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	2,472	850,432	344.02		18,965		16,594		18,349			(2,371)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	9,974	3,410,722	341.96		76,059		66,552		84,282			(9,507)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	15,612	5,380,344	344.63		119,982		114,982		111,534			(4,999)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	9,085	3,154,565	347.23		70,031		67,113		54,591			(2,918)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2022	05/31/2024	4,489	1,586,290	353.39	50,127			24,019		17,219			(12,532)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2022	05/31/2024	7,688	2,722,646	354.14	86,308			41,356		27,817			(21,577)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2024	3,748	1,329,792	354.79	42,154			18,443		12,883			(10,539)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	2,771	962,055	347.23		21,454		20,560		16,713			(894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	818	1,475,854	1803.15	47,670			22,842		33,809			(11,918)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	593	1,069,084	1803.15	34,531			16,546		24,521			(8,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	2,177	753,338	345.97		16,799		16,099		14,329			(700)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	11,132	3,861,348	346.87		86,108		82,520		69,067			(3,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2024	487	879,655	1804.84	28,677			13,741		19,770			(7,169)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	13,889	4,797,834	345.43		106,992		102,534		94,910			(4,458)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	13,205	4,567,782	345.9		101,862		97,617		87,500			(4,244)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	6,438	2,227,986	346.08		49,461		47,400		42,153			(2,061)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2022	06/07/2024	2,202	773,138	351.13	24,431			11,707		10,143			(6,108)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	6,270	2,207,333	352.06	69,752			33,423		26,965			(17,438)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	5,270	1,858,337	352.65	58,723			28,138		21,683			(14,681)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	2,840	982,898	346.08		21,919		21,005		18,661			(913)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	4,079	1,411,808	346.08		31,483		30,172		26,834			(1,312)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2024	4,274	1,485,398	347.56		33,124		31,744		25,501			(1,380)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	4,351	1,507,910	346.57	47,348			22,688		27,774			(11,837)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	9,828	3,422,111	348.19		76,313		73,133		56,257			(3,180)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2022	06/14/2024	1,415	484,546	342.46	15,166			7,267		11,731			(3,792)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	5,560	1,914,245	344.27	59,916			28,710		41,223			(14,979)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2024	5,022	1,731,529	344.77	54,197			25,969		36,074			(13,549)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2023	06/14/2024	8,827	3,061,020	346.79		67,955		65,123		55,595			(2,831)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	7,857	2,730,213	347.48		60,611		58,085		47,257			(2,525)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	11,859	4,121,268	347.52		91,904		88,075		71,134			(3,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2022	06/14/2024	460	810,281	1763	25,848			12,385		30,634			(6,462)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2024	1,746	600,622	343.99	18,799			9,008		13,212			(4,700)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	1,588	550,599	346.79		12,278		11,767		10,036			(512)				

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

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	2,658	921,615	346.79		20,552		19,696		16,818			(856)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	2,813	976,293	347.01		21,771		20,864		17,589			(907)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2024	06/21/2024	9,425	3,242,934	344.09	101,828			48,793		71,135			(25,457)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2022	06/21/2024	1,475	508,377	344.77	15,963			7,649		10,665			(3,991)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2022	06/21/2024	1,905	659,088	345.92	20,761			9,948		12,806			(5,190)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	9,103	3,151,864	346.23		69,971		67,056		59,968			(2,915)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	18,495	6,414,398	346.81		142,400		136,466		117,303			(5,933)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	6,994	2,426,941	346.98		53,878		51,633		43,867			(2,245)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2022	06/24/2024	3,390	1,173,183	346.04	36,955			17,708		22,684			(9,239)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	5,303	1,839,984	346.98		41,032		39,322		33,375			(1,710)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	1,082	375,338	346.98		8,370		8,021		6,816			(349)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	2,444	848,735	347.21		18,927		18,138		15,189			(789)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	9,084	39,323,659	4328.82		1,270,025		1,217,107		1,410,197			(52,918)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2024	1,958	676,783	345.69	21,319			10,215		13,440			(5,330)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	9,174	3,188,377	347.56		70,782		67,833		55,768			(2,949)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	4,216	1,454,807	345.09	45,681			21,889		30,091			(11,420)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	4,272	1,475,580	345.4	46,333			22,201		29,903			(11,583)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	6,448	2,231,479	346.06		49,539		47,475		43,276			(2,064)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	7,716	2,671,455	346.22		59,306		56,835		51,255			(2,471)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2022	06/28/2024	2,139	740,910	346.43	23,339			11,183		14,015			(5,835)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	10,923	3,798,117	347.71		84,318		80,805		65,827			(3,513)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	5,554	1,921,931	346.06		42,859		41,073		37,392			(1,786)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/01/2022	07/01/2024	4,839	1,679,155	346.99	53,229			27,724		30,684			(13,307)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	2,015	697,380	346.06		15,552		14,904		13,582			(648)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/07/2022	07/05/2024	12,123	4,210,314	347.29	132,625			69,075		75,730			(33,156)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	4,805	1,668,839	347.3	52,735			27,466		29,997			(13,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/06/2022	07/05/2024	1,110	1,976,231	1779.91	64,228			33,452		62,618			(16,057)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/08/2022	07/08/2024	9,043	3,139,894	347.21	98,907			51,514		56,980			(24,727)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2024	3,818	1,325,416	347.11	41,751			21,745		24,298			(10,438)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/14/2022	07/12/2024	1,136	394,432	347.28	12,385			6,451		7,157			(3,096)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/13/2022	07/12/2024	3,167	1,101,125	347.66	34,685			18,065		19,472			(8,671)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/15/2022	07/12/2024	3,553	1,235,979	347.87	38,810			20,213		21,547			(9,702)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	2,224	773,869	347.95	24,454			12,737		13,417			(6,114)				
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			16,931		34,175			(8,127)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	8,855	3,076,177	347.39	96,900			50,469		55,845			(24,225)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	4,077	1,417,022	347.56	44,494			23,174		25,433			(11,124)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2022	07/19/2024	2,948	1,024,640	347.62	32,174			16,757		18,317			(8,043)				
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			23,608		42,843			(11,332)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/22/2022	07/22/2024	2,108	737,540	349.82	23,306			12,139		11,384			(5,827)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	2,928	1,024,001	349.7	32,358			16,853		16,000			(8,090)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2024	3,633	1,274,113	350.67	40,262			20,970		18,630			(10,065)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2024	2,046	718,105	351	22,620			11,781		10,259			(5,655)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2022	07/26/2024	5,795	2,039,476	351.91	64,447			33,566		27,305			(16,112)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2022	07/29/2024	2,520	887,269	352.16	28,038			14,603		11,720			(7,009)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024	1,586	559,404	352.82	17,677			9,943		7,078			(4,419)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	4,707	1,658,520	352.38	52,243			29,387		21,695			(13,061)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024	4,776	1,687,811	353.41	53,335			30,001		20,492			(13,334)				
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			18,433		25,688			(8,193)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/05/2022	08/05/2024	4,081	1,436,809	352.11	45,116			25,378		19,247			(11,279)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2024	4,876	1,713,733	351.43	53,811			30,269		24,224			(13,453)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2022	08/09/2024	3,422	1,207,027	352.75	37,780			21,251		15,540			(9,445)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	1,444	509,296	352.82	16,043			9,024		6,524			(4,011)				
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			17,976		21,980			(7,989)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	2,617	924,625	353.3	29,033			16,331		11,550			(7,258)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	1,323	465,765	351.96	14,578			8,200		6,407			(3,645)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2022	08/16/2024	2,796	984,206	351.98	30,904			17,384		13,519			(7,726)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	4,260	1,505,935	353.47	47,286			26,599		18,612			(11,822)				
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			20,592		21,286			(9,152)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2022	08/19/2024	3,050	1,069,291	350.6	33,576			18,886		16,221			(8,394)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	2,166	755,198	348.68	23,638			13,296		13,074			(5,909)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	5,204	1,811,221	348.04	56,691			31,889		32,729			(14,173)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	7,390	2,573,139	348.18	80,797			45,448		46,076			(20,199)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2022	08/23/2024	4,728	1,650,728	349.12	51,668			29,063		27,791			(12,917)				
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			13,215		17,283			(5,873)				
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			33,332		42,861			(14,814)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/26/2024	2,074	718,793	346.57	22,498			12,655		14,312			(5,625)				
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			20,942		30,214			(9,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/27/2024	502	902,913	1799.88	29,164			16,405		23,691			(7,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2024	340	611,133	1799.88	19,740			11,104		16,051			(4,935)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2024	1,817	627,850	345.53	19,652			11,054		13,376			(4,913)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2022	08/30/2024	2,269	782,664	344.93	24,419			14,753		17,314			(6,105)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	6,073	2,095,205	345.02	65,370			36,771		46,095			(16,343)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024	6,808	2,352,243	345.51	73,625			41,414		50,217			(18,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	454	812,472	1789	26,162			14,716		24,279			(6,540)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2022	08/30/2024	220	393,609	1790.24	12,595			7,610		11,596			(3,149)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2024	2,245	772,582	344.2	24,105			14,563		17,960			(6,026)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2022	09/06/2024	6,891	2,376,243	344.83	74,139			44,792		53,186			(18,535)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/08/2022	09/06/2024	4,855	1,674,149	344.86	52,233			31,558		37,404			(13,058)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2022	09/09/2024	1,585	548,142	345.76	17,102			10,332		11,623			(4,276)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2024	2,843	986,124	346.82	30,767			18,588		19,638			(7,692)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2022	09/13/2024	6,678	2,295,306	343.7	71,154			42,989		55,247			(17,789)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2022	09/13/2024	1,481	510,039	344.28	15,811			9,553		11,863			(3,953)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	4,376	1,507,848	344.61	46,743			28,241		34,387			(11,686)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2024	3,051	1,052,381	344.88	32,729			19,774		23,615			(8,182)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	515	920,766	1786.22	29,004			17,523		28,713			(7,251)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2024	1,145	391,056	341.56	12,084			7,301		10,694			(3,021)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2024	8,336	2,850,658	341.99	88,370			53,390		76,087			(22,093)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/21/2022	09/20/2024	6,493	2,222,648	342.33	68,680			41,494		58,189			(17,170)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024	19,577	6,636,360	338.98	205,064			123,893		209,715			(51,266)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2024	5,986	2,022,079	337.8	62,482			37,750		68,040			(15,621)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1,883	636,180	337.84	19,658			11,877		21,362			(4,914)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2022	09/27/2024	3,410	1,152,514	338.02	35,613			21,516		38,336			(8,903)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024	4,217	1,431,065	339.38	44,220			26,716		44,346			(11,055)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2022	10/04/2024	3,122	1,060,447	339.67	32,768			21,163		32,414			(8,192)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	3,163	1,078,083	340.79	33,313			21,514		31,010			(8,328)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	5,059	1,730,876	342.13	53,657			34,654		46,222			(13,414)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2022	10/07/2024	2,734	924,118	338.03	28,463			18,382		30,846			(7,116)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	1,666	561,496	337.03	17,294			11,169		19,762			(4,324)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2022	10/11/2024	2,928	986,771	337.06	30,294			19,565		34,677			(7,573)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	7,050	2,376,791	337.13	73,443			47,432		83,228			(18,361)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2022	10/11/2024	1,677	565,991	337.56	17,376			11,222		19,387			(4,344)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2024	1,288	434,945	337.66	13,396			8,652		14,855			(3,349)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2022	10/18/2024	5,131	1,727,495	336.65	53,034			34,251		62,131			(13,259)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2022	10/18/2024	4,739	1,597,607	337.15	49,047			31,676		56,025			(12,262)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2024	3,997	1,349,476	337.63	41,564			26,843		46,179			(10,391)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2022	10/21/2024	2,920	982,318	336.46	30,157			19,477		35,703			(7,539)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	4,186	1,414,621	337.96	43,570			28,139		47,721			(10,893)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/26/2022	10/25/2024	2,914	986,110	338.37	30,372			19,615		32,572			(7,593)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/27/2022	10/25/2024	2,335	791,064	338.85	24,365			15,736		25,487			(6,091)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2022	10/28/2024	3,786	1,282,773	338.86	39,509			25,516		41,359			(9,877)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2022	11/01/2024	10,726	3,619,095	337.42	110,744			76,137		125,806			(27,686)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2024	3,261	1,103,677	338.44	33,883			23,294		36,424			(8,471)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2024	6,656	2,255,909	338.93	69,482			47,769		72,591			(17,370)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2024	4,745	1,598,511	336.89	48,914			33,629		57,179			(12,229)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2024	2,298	774,860	337.16	23,788			16,354		27,355			(5,947)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/09/2022	11/08/2024	3,384	1,143,077	337.76	35,092			24,126		39,156			(8,773)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2022	11/08/2024	2,314	787,913	340.49	24,268			16,684		23,437			(6,067)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/11/2022	11/11/2024	4,822	1,645,494	341.26	50,681			34,843		47,050			(12,670)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2022	11/15/2024	2,642	901,089	341.04	27,754			19,081		26,120			(6,938)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/16/2022	11/15/2024	958	326,672	341.05	10,062			6,917		9,464			(2,515)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024	5,381	1,838,148	341.63	56,615			38,923		51,632			(14,154)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024	3,312	1,130,218	341.27	34,811			23,932		32,412			(8,703)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2024	6,496	2,218,931	341.6	68,343			46,986		62,650			(17,086)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/28/2022	11/27/2024	2,368	808,903	341.57	24,914			17,129		22,932			(6,229)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/01/2022	11/27/2024	2,145	736,209	343.16	22,675			16,534		19,163			(5,669)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2024	7,651	2,613,373	341.58	80,492			55,338		74,050			(20,123)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/30/2022	11/29/2024	2,591	887,845	342.63	27,257			18,739		23,783			(6,814)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/02/2022	12/02/2024	3,867	1,328,177	343.43	40,908			29,829		34,164			(10,227)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2024	3,500	1,200,008	342.87	36,960			26,950		31,870			(9,240)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024	3,991	1,366,231	342.32	42,080			30,683		37,389			(10,520)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	5,208	1,783,318	342.43	54,926			40,050		48,517			(13,732)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2024	2,896	992,021	342.49	30,554			22,279		26,903			(7,639)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	1,527	522,747	342.32	16,101			11,740		14,350			(4,025)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/15/2022	12/13/2024	3,996	1,361,574	340.77	42,073			30,678		40,555			(10,518)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1,785	611,844	342.79	18,906			13,786		16,389			(4,726)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	7,936	2,722,470	343.04	84,124			61,341		71,957			(21,031)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/16/2024	5,208	1,770,239	339.94	54,700			39,886		55,091			(13,675)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2024	2,642	897,486	339.74	27,732			20,221		28,250			(6,933)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2022	12/20/2024	1,964	666,417	339.23	20,592			15,015		21,531			(5,148)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	2,790	946,736	339.37	29,254			21,331		30,373			(7,314)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	10,063	3,429,497	340.8	105,971			77,271		102,307			(26,493)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	203	787,607	3878.44	57,156			41,676		83,301			(14,289)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2022	12/23/2024	2,225	755,075	339.43	23,332			17,013		24,179			(5,833)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	3,425	1,158,671	338.25	35,687			26,022		39,399			(8,922)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2022	12/27/2024	3,979	1,351,203	339.57	41,617			30,346		43,031			(10,404)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/30/2022	12/30/2024	3,922	1,327,868	338.55	40,898			29,822		44,537			(10,225)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/04/2023	12/30/2024	16,971	5,803,405	341.97		178,165		137,335		163,706			(40,829)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2023	01/06/2025	1,924	656,309	341.07		20,214		15,582		19,453			(4,632)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2023	01/06/2025	3,426	1,174,784	342.9		36,301		27,982		31,676			(8,319)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	5,166	1,775,608	343.74		54,866		42,293		45,900			(12,574)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	3,490	1,203,208	344.78		37,179		28,659		29,423			(8,520)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2023	01/10/2025	6,904	2,386,594	345.69		73,746		56,846		55,555			(16,900)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/13/2023	01/10/2025	3,393	1,173,487	345.83		36,261		27,951		27,108			(8,310)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025	3,912	1,352,308	345.64		41,786		32,210		31,704			(9,576)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/19/2023	01/17/2025	1,918	663,958	346.2		20,583		15,866		15,099			(4,717)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	7,935	2,749,211	346.47		85,226		65,695		61,602			(19,531)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	4,828	1,669,061	345.71		51,574		39,755		39,152			(11,819)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2023	01/24/2025	2,376	822,101	345.94		25,403		19,581		19,046			(5,822)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	2,332	807,846	346.43		24,962		19,242		18,225			(5,721)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2023	01/27/2025	4,146	1,431,491	345.29		44,233		34,096		34,408			(10,137)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	2,043	704,742	344.98		21,777		16,786		17,252			(4,990)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1,993	687,939	345.19		21,257		16,386		16,664			(4,871)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/01/2023	01/31/2025	2,094	725,400	346.44		22,415		18,212		16,430			(4,203)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/02/2023	01/31/2025	4,442	1,545,458	347.95		47,755		38,801		32,224			(8,954)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025	3,455	1,200,870	347.59		37,107		30,149		25,595			(6,958)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	2,227	770,289	345.96		23,725		19,276		17,971			(4,448)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	5,566	1,920,878	345.12		59,163		48,070		46,892			(11,093)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	9,059	3,129,774	345.49		96,397		78,323		74,919			(18,074)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/09/2023	02/07/2025	2,868	990,821	345.52		30,517		24,795		23,680			(5,722)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	5,495	1,893,072	344.48		58,307		47,374		47,876			(10,932)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	4,010	1,383,674	345.07		42,479		34,514		33,983			(7,965)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/16/2023	02/14/2025	2,098	721,668	343.99		22,083		17,942		18,762			(4,141)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1,712	590,249	344.84		18,121		14,723		14,681			(3,398)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	2,760	951,909	344.93		29,224		23,744		23,565			(5,479)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2023	02/21/2025	3,697	1,256,159	339.78		38,313		31,129		40,446			(7,184)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	10,290	3,510,044	341.12		107,407		87,268		105,850			(20,139)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	2,917	995,771	341.37		30,570		24,838		29,660			(5,732)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	155	620,084	3991.05		36,564		29,709		49,843			(6,856)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	2,604	883,441	339.22		26,945		23,015		29,294			(3,929)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025	2,217	752,798	339.59		22,960		19,612		24,523			(3,348)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	3,768	1,280,235	339.74		39,175		31,830		41,406			(7,345)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	2,923	998,518	341.59		30,455		26,013		29,543			(4,441)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025	3,112	1,059,573	340.52		32,317		27,604		33,087			(4,713)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	5,596	1,907,655	340.87		58,183		49,698		58,565			(8,485)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	6,124	2,090,585	341.39		63,763		54,464		62,569			(9,299)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/10/2025	3,358	1,144,181	340.78		35,126		30,004		35,322			(5,123)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1,192	406,093	340.78		12,508		10,684		12,546			(1,824)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1,961	672,800	343.09		20,924		17,873		18,556			(3,051)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	5,001	1,713,451	342.59		52,946		45,224		48,474			(7,721)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	4,240	1,462,144	344.81		45,473		38,841		36,977			(6,631)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	4,299	1,483,728	345.17		45,996		39,288		36,835			(6,708)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/17/2025	5,639	1,949,754	345.75		60,637		51,794		47,051			(8,843)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1,834	634,026	345.75		19,718		16,843		15,317			(2,876)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/20/2023	03/19/2025	4,121	1,428,883	346.75		44,438		37,958		32,765			(6,481)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025	12,273	4,229,549	344.61		130,693		111,634		108,453			(19,059)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	4,520	1,563,667	345.98		48,474		41,405		37,369			(7,069)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/24/2025	3,108	1,079,737	347.37		33,688		28,775		24,036			(4,913)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	5,409	1,878,911	347.37		58,622		50,073		41,852			(8,549)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	2,469	853,800	345.87		26,553		22,681		20,589			(3,872)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2025	3,225	1,112,632	345		34,380		29,367		28,069			(5,014)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1,581	545,551	345.13		16,912		14,446		13,672			(2,466)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	11,157	3,852,723	345.31		119,434		102,017		95,670			(17,418)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	03/31/2025	5,920	2,043,051	345.12		63,335		54,098		51,307			(9,236)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	8,956	3,093,906	345.46		96,220		86,198		76,521			(10,023)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	8,891	3,077,258	346.11		96,010		86,009		73,617			(10,001)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2025	3,944	1,368,033	346.88		42,546		38,114		31,450			(4,432)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/07/2025	5,169	1,792,996	346.88		55,941		50,114		41,290			(5,827)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1,207	418,722	346.88		13,064		11,703		9,648			(1,361)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	7,633	2,647,856	346.88		82,613		74,008		61,046			(8,606)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2025	7,064	2,436,522	344.93		75,532		67,664		62,125			(7,868)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	7,637	2,634,534	344.95		81,671		73,163		67,106			(8,507)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	10,124	3,497,558	345.46		108,424		97,130		86,820			(11,294)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2023	04/14/2025	5,022	1,729,258	344.32		53,607		48,023		45,526			(5,584)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	3,419	1,177,363	344.32		36,498		32,696		31,011			(3,802)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	3,105	1,069,150	344.32		33,144		29,691		28,174			(3,452)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	9,870	3,384,358	342.91		104,577		93,683		95,647			(10,893)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	5,397	1,853,034	343.34		57,259		51,294		51,279			(5,964)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	3,005	1,031,905	343.36		31,989		28,657		28,528			(3,332)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	6,215	2,134,508	343.42		65,956		59,086		58,836			(6,870)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2023	04/17/2025	11,775	4,048,870	343.85		125,110		112,078		109,264			(13,032)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	2,635	905,883	343.85		28,082		25,157		24,502			(2,925)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2025	3,855	1,325,505	343.85		41,091		36,810		35,868			(4,280)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	3,327	1,144,214	343.91		35,471		31,776		30,885			(3,695)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	7,397	2,550,857	344.83		79,077		70,839		65,815			(8,237)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	7,762	2,678,268	345.04		83,026		74,378		68,382			(8,649)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	5,889	2,037,932	346.08		63,380		56,778		49,380			(6,602)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2023	04/28/2025	9,563	3,311,977	346.33		102,671		91,976		79,365			(10,695)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1,831	634,123	346.33		19,721		17,667		15,212			(2,054)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	9,029	3,123,827	345.96		97,151		91,079		76,428			(6,072)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	30,080	10,433,672	346.86		324,487		304,207		244,690			(20,280)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	91	376,602	4138.12		8,775		8,226		9,611			(548)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	7,710	2,671,847	346.55		83,094		77,901		63,685			(5,193)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	9,571	3,325,350	347.45		103,418		96,955		75,719			(6,464)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	17,227	6,010,428	348.89		186,924		175,242		127,065			(11,683)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1,317	2,366,360	1796.23		73,357		68,772		78,311			(4,585)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/12/2025	5,638	1,964,190	348.39		61,086		57,268		42,691			(3,818)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	2,046	712,852	348.39		22,241		20,851		15,503			(1,390)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1,901	662,431	348.39		20,668		19,376		14,415			(1,292)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	2,749	954,023	347.08		29,670		27,816		22,209			(1,854)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	5,645	1,953,176	346.02		60,744		56,947		47,982			(3,796)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2023	05/16/2025	6,516	2,263,029	347.32		70,154		65,769		52,072			(4,385)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	9,943	3,465,105	348.5		107,072		100,380		75,063			(6,692)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2023	05/19/2025	7,954	2,775,801	349		85,772		80,411		58,702			(5,361)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1,227	428,104	349		13,271		12,442		9,059			(829)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2025	2,700	942,262	349		29,210		27,384		19,951			(1,826)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	2,681	934,691	348.7		28,975		27,164		20,111			(1,811)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	11,290	3,844,774	340.54		118,419		111,018		123,252			(7,401)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	9,892	3,372,705	340.94		104,217		97,703		106,134			(6,514)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2023	05/23/2025	4,682	1,611,320	344.18		49,468		46,376		43,477			(3,092)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	6,154	2,125,097	345.31		65,666		61,561		54,259			(4,104)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	2,765	951,627	344.18		29,310		27,478		25,721			(1,832)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	5,847	1,999,515	341.96		61,785		57,923		60,144			(3,862)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	4,981	1,713,393	344.02		52,773		49,474		46,730			(3,298)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025	13,326	4,592,647	344.63		141,913		138,956		121,615			(2,957)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2023	06/02/2025	13,794	4,789,633	347.23		148,000		144,916		111,720			(3,083)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	5,319	1,846,995	347.23		57,072		55,883		43,127			(1,189)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	5,568	1,926,326	345.97		59,523		58,283		47,907			(1,240)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	8,590	2,967,122	345.43		91,387		89,483		75,807			(1,904)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2025	10,503	3,632,881	345.9		111,893		109,562		90,703			(2,331)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2023	06/06/2025	11,076	3,833,199	346.08		117,679		115,228		94,860			(2,452)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	8,056	2,794,451	346.87		86,069		84,276		66,501			(1,793)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	4,990	1,726,963	346.08		53,190		52,082		42,840			(1,108)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	6,415	2,229,580	347.56		68,671		67,240		51,423			(1,431)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2023	06/13/2025	9,412	3,270,388	347.48		100,401		98,309		75,769			(2,092)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	11,348	3,943,771	347.52		121,468		118,938		91,188			(2,531)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	11,973	4,168,830	348.19		128,400		125,725		93,207			(2,675)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2023	06/16/2025	10,201	3,537,599	346.79		108,604		106,342		84,946			(2,263)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1,194	413,930	346.79		12,708		12,443		9,944			(265)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	3,462	1,200,644	346.79		36,860		36,092		28,859			(768)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2023	06/20/2025	10,168	3,520,321	346.23		108,074		105,822		87,059			(2,252)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	10,724	3,719,042	346.81		114,175		111,796		89,391			(2,379)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	4,719	1,637,481	347.01		50,271		49,223		38,972			(1,047)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2023	06/23/2025	8,467	2,937,878	346.98		90,193		88,314		70,130			(1,879)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	5,438	1,886,804	346.98		58,114		56,903		45,062			(1,211)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	3,216	1,116,495	347.21		34,276		33,562		26,390			(714)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2023	06/27/2025	8,411	2,911,952	346.22		89,106		87,249		72,286			(1,856)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	6,404	2,225,903	347.56		68,335		66,912		51,737			(1,424)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	9,360	3,254,710	347.71		99,920		97,838		75,090			(2,082)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2023	06/30/2025	8,310	2,875,622	346.06		87,994		86,161		72,042			(1,833)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	4,231	1,464,091	346.06		44,948		44,011		36,696			(936)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	3,375	1,167,985	346.06		35,857		35,110		29,288			(747)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2027	27	102,850	3878.44	11,859			10,574		14,907			(1,186)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2028	36	145,130	3991.05		24,846		22,983		27,664			(1,863)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/01/2022	07/03/2023	161	615,670	3825.33	8,496			354		13,847			(4,248)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/05/2022	07/05/2023	31	973,395	30967.82	22,837			952		40,860			(11,418)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2022	07/07/2023	107	3,356,014	31384.55	65,383			2,724		114,846			(32,691)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/12/2022	07/12/2023	8,424	32,170,273	3818.8	947,951			39,498		1,606,119			(473,976)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/12/2022	07/12/2023	73	2,259,552	30981.33	41,734			1,739		73,342			(20,867)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/13/2022	07/13/2023	177	5,456,750	30772.79	101,421			4,226		180,814			(50,710)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/14/2022	07/14/2023	133	4,058,674	30630.17	78,002			3,250		135,580			(39,001)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/15/2022	07/14/2023	127	3,979,608	31288.26	69,291			2,887		116,882			(34,646)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/15/2022	07/15/2023	40	1,258,289	31288.26	26,927			1,122		50,232			(13,464)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/15/2022	07/16/2023	60	1,873,998	31288.26	24,583			1,024		42,668			(12,292)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/15/2022	07/17/2023	124	3,890,758	31288.26	65,139			2,714		112,095			(32,570)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/18/2022	07/18/2023	44	1,368,191	31072.61	25,586			1,066		42,650			(12,793)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2022	07/19/2023	56	1,776,021	31827.05	40,680			1,695		68,628			(20,340)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2022	07/21/2023	74	2,384,920	32036.9	43,378			1,807		68,880			(21,689)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/22/2022	07/22/2023	2,160	8,556,653	3961.63	175,629			7,318		159,251			(87,814)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/22/2022	07/23/2023	1,601	6,344,330	3961.63	135,510			5,646		114,833			(67,755)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/22/2022	07/24/2023	1,487	5,889,372	3961.63	124,339			5,181		106,563			(62,169)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/25/2022	07/25/2023	402	1,592,998	3966.84	22,461			936		35,487			(11,231)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/25/2022	07/25/2023	56	1,803,643	31990.04	36,845			1,535		56,907			(18,423)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/26/2022	07/26/2023	372	1,459,746	3921.05	20,874			870		32,549			(10,437)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/26/2022	07/26/2023	71	2,267,898	31761.54	43,506			1,813		71,924			(21,753)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/27/2022	07/27/2023	327	1,313,915	4023.61	18,920			788		29,139			(9,460)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2022	07/28/2023	472	1,922,207	4072.43	27,103			1,129		42,411			(13,552)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/29/2022	07/28/2023	139	4,579,199	32845.13	80,995			3,375		112,673			(40,497)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/29/2022	07/29/2023	2,425	10,015,281	4130.29	218,671			9,111		49			(109,335)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/29/2022	07/29/2023	50	1,644,825	32845.13	26,040			1,085		9,564			(13,020)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/29/2022	07/30/2023	1,477	6,102,050	4130.29	116,488			4,854		37			(58,244)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/29/2022	07/30/2023	15	492,091	32845.13	4,626			193		2,825			(2,313)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/29/2022	07/31/2023	1,961	8,099,469	4130.29	152,499			6,354		52			(76,249)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/29/2022	07/31/2023	127	4,157,042	32845.13	68,754			2,865		60,971			(34,377)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/01/2022	08/01/2023	337	1,387,440	4118.63	19,840			2,480		30,292			(9,920)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/01/2022	08/01/2023	66	2,175,539	32798.4	39,350			4,919		44,487			(19,675)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/04/2022	08/04/2023	123	4,028,262	32726.82	67,914			8,489		85,234			(33,957)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/09/2022	08/09/2023	127	4,176,306	32774.41	73,403			9,175		86,884			(36,701)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/11/2022	08/11/2023	2,827	11,892,517	4207.27	251,924			31,490		139			(125,962)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/11/2022	08/11/2023	118	3,945,227	33336.67	70,950			8,869		57,316			(35,475)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/12/2022	08/11/2023	134	4,511,969	33761.05	73,196			9,149		76,545			(36,598)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/12/2022	08/12/2023	2,559	10,953,514	4280.15	225,516			28,190		58			(112,758)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/12/2022	08/12/2023	32	1,073,420	33761.05	18,791			2,349		2			(9,396)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/12/2022	08/13/2023	1,613	6,904,572	4280.15	149,033			18,629		47			(74,517)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/12/2022	08/13/2023	39	1,324,483	33761.05	18,834			2,354		6			(9,417)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/12/2022	08/14/2023	1,513	6,474,182	4280.15	138,641			17,330		41			(69,321)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/12/2022	08/14/2023	134	4,518,419	33761.05	76,571			9,571		42,423			(38,286)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/15/2022	08/15/2023	117	3,972,298	33912.44	63,192			7,899		42,587			(31,596)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/22/2022	08/22/2023	98	3,246,623	33063.61	52,479			6,560		61,511			(26,240)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/25/2023	164	5,298,623	32283.4	93,404			11,675		138,405			(46,702)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/26/2023	2,609	10,587,109	4057.66	216,175			27,022		50,855			(108,087)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/26/2023	64	2,058,452	32283.4	32,841			4,105		41,714			(16,421)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/27/2023	2,316	9,398,544	4057.66	194,279			24,285		65,444			(97,139)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/27/2023	55	1,790,283	32283.4	28,719			3,590		39,040			(14,360)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	1,883	7,641,989	4057.66	156,833			19,604		63,201			(78,417)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	117	3,787,683	32283.4	70,464			8,808		97,681			(35,232)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/30/2022	08/30/2023	8,584	34,216,196	3986.16	1,063,197			132,900		1,501,251			(531,598)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/02/2022	09/01/2023	1,147	4,500,401	3924.26	63,456			13,220		97,246			(31,728)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/02/2022	09/05/2023	287	1,125,180	3924.26	15,865			3,305		24,226			(7,933)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/06/2022	09/06/2023	93	2,905,536	31145.3	50,803			10,584		79,390			(25,401)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/09/2022	09/08/2023	160	5,158,695	32151.71	89,785			18,705		132,079			(44,893)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/09/2022	09/09/2023	70	2,239,651	32151.71	35,997			7,499		56,488			(17,998)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/09/2022	09/10/2023	39	1,249,990	32151.71	18,714			3,899		30,239			(9,357)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/09/2022	09/11/2023	121	3,892,020	32151.71	66,221			13,796		101,525			(33,110)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/13/2022	09/13/2023	8,703	34,224,569	3932.69	1,026,347			213,822		1,518,759			(513,174)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/13/2022	09/13/2023	51	1,585,431	31104.97	32,891			6,852		51,730			(16,446)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/14/2022	09/14/2023	268	8,339,244	31135.09	158,275			32,974		262,829			(79,138)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/16/2022	09/15/2023	142	4,386,099	30822.42	68,863			14,347		106,972			(34,432)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2022	09/15/2023	95	2,951,726	30961.82	57,140			11,904		93,200			(28,570)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/16/2022	09/16/2023	50	1,555,027	30822.42	28,993			6,040		51,902			(14,497)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/16/2022	09/17/2023	76	2,339,286	30822.42	35,208			7,335		60,823			(17,604)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/16/2022	09/18/2023	107	3,299,097	30822.42	56,257			11,720		93,068			(28,129)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/21/2022	09/21/2023	10,685	40,496,435	3789.93	1,164,669			242,639		1,987,359			(582,335)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/23/2022	09/22/2023	17,243	63,681,069	3693.23	1,630,333			339,653		2,932,564			(815,166)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/23/2022	09/23/2023	2,487	9,184,501	3693.23	205,461			42,804		373,137			(102,731)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/23/2022	09/24/2023	2,496	9,219,884	3693.23	207,652			43,261		391,802			(103,826)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/23/2022	09/25/2023	11,087	40,946,261	3693.23	1,096,779			228,496		1,985,034			(548,389)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/28/2022	09/28/2023	228	6,772,529	29683.74	128,182			26,705		223,794			(64,091)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2022	10/06/2023	9,119	34,145,996	3744.52	827,002			241,209		1,425,377			(413,501)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2022	10/06/2023	103	3,093,739	29926.94	61,377			17,902		102,278			(30,689)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/10/2022	10/10/2023	141	4,106,764	29202.88	78,599			22,925		129,343			(39,299)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/11/2022	10/11/2023	159	4,658,418	29239.19	97,492			28,435		161,988			(48,746)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2022	10/13/2023	9,627	35,329,250	3669.91	850,930			248,188		1,526,308			(425,465)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/17/2022	10/17/2023	85	2,564,960	30185.82	47,731			13,922		78,415			(23,866)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/18/2022	10/18/2023	199	6,063,375	30523.8	124,465			36,302		206,971			(62,232)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/19/2022	10/19/2023	10,849	40,089,786	3695.16	1,165,688			339,992		2,086,226			(582,844)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/19/2022	10/19/2023	248	7,536,952	30423.81	129,847			37,872		215,474			(64,923)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2022	10/20/2023	127	3,842,279	30333.59	74,539			21,741		123,674			(37,270)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/21/2022	10/21/2023	2,750	10,319,853	3752.75	210,162			61,297		384,856			(105,081)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/21/2022	10/22/2023	1,794	6,731,404	3752.75	128,018			37,339		230,885			(64,009)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/21/2022	10/23/2023	1,839	6,901,852	3752.75	136,139			39,707		246,672			(68,070)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/24/2022	10/24/2023	128	4,038,901	31499.62	66,885			19,508		109,100			(33,443)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/25/2022	10/25/2023	122	3,898,529	31836.74	76,506			22,314		117,515			(38,253)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/26/2022	10/26/2023	11,372	43,562,762	3830.6	1,327,068			387,062		2,168,888			(663,534)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/27/2022	10/27/2023	107	3,440,923	32033.28	71,373			20,817		110,253			(35,686)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/01/2022	11/01/2023	99	3,228,318	32653.2	67,216			25,206		94,055			(33,608)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/02/2022	11/02/2023	4,031	15,153,932	3759.69	308,808			115,803		587,855			(154,404)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/02/2022	11/02/2023	217	6,961,223	32147.76	113,712			42,642		172,117			(56,856)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2022	11/03/2023	11,445	42,573,466	3719.89	1,019,703			382,389		1,817,322			(509,851)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/04/2022	11/04/2023	2,103	7,930,704	3770.55	166,526			62,447		308,261			(83,263)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/04/2022	11/05/2023	2,117	7,981,884	3770.55	154,915			58,093		291,182			(77,457)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/04/2022	11/06/2023	2,217	8,359,584	3770.55	148,776			55,791		273,150			(74,388)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/09/2022	11/09/2023	3,059	11,465,908	3748.57	247,719			92,895		471,480			(123,860)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/11/2022	11/10/2023	15,896	63,471,274	3992.93	1,533,892			575,209		2,202,312			(766,946)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/11/2022	11/13/2023	8,966	35,801,501	3992.93	937,828			351,686		1,319,064			(468,914)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	83	2,793,531	33536.7	52,244			19,592		51,990			(26,122)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/15/2022	11/15/2023	9,935	39,658,893	3991.73	1,135,405			425,777		1,606,180			(567,702)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/15/2022	11/15/2023	119	4,005,346	33592.92	73,664			27,624		70,126			(36,832)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/16/2022	11/16/2023	182	6,091,021	33553.83	110,653			41,495		96,900			(55,327)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/18/2022	11/17/2023	18,383	72,895,617	3965.34	1,830,328			686,373		2,662,406			(915,164)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2022	11/17/2023	147	4,946,252	33546.32	88,956			33,359		90,295			(44,478)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/18/2022	11/17/2023	194	6,531,314	33745.69	107,541			40,328		110,264			(53,770)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/18/2022	11/18/2023	2,654	10,523,106	3965.34	214,328			80,373		326,201			(107,164)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/18/2022	11/18/2023	48	1,606,119	33745.69	26,677			10,004		13,721			(13,338)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/18/2022	11/19/2023	2,043	8,100,688	3965.34	157,929			59,223		235,067			(78,964)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/18/2022	11/19/2023	42	1,422,291	33745.69	23,084			8,657		10,982			(11,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/18/2022	11/20/2023	11,880	47,108,718	3965.34	1,369,963			513,736		1,944,294			(684,981)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/18/2022	11/20/2023	131	4,415,265	33745.69	74,896			28,086		54,719			(37,448)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/21/2022	11/21/2023	291	1,151,351	3949.94	11,053			4,145		15,522			(5,526)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/22/2022	11/22/2023	7,931	31,753,537	4003.58	801,228			300,460		1,133,446			(400,614)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/23/2022	11/22/2023	9,535	38,399,151	4027.26	1,190,763			446,536		1,677,850			(595,381)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/23/2022	11/22/2023	66	2,255,460	34194.06	50,009			18,753		40,492			(25,004)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/23/2022	11/23/2023	89	3,026,554	34194.06	59,130			22,174		8,658			(29,565)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/25/2022	11/24/2023	731	2,942,609	4026.12	27,955			10,483		38,851			(13,977)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/23/2022	11/24/2023	8,575	34,532,231	4027.26	889,274			333,478		1,234,991			(444,637)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/23/2022	11/24/2023	110	3,759,049	34194.06	63,303			23,739		38,573			(31,651)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/25/2022	11/24/2023	116	3,982,954	34347.03	60,838			22,814		51,912			(30,419)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/25/2022	11/25/2023	57	1,967,124	34347.03	28,288			10,608		3,256			(14,144)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/25/2022	11/27/2023	199	802,092	4026.12	7,620			2,857		10,570			(3,810)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/25/2022	11/27/2023	72	2,486,512	34347.03	44,525			16,697		24,447			(22,263)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/30/2022	11/30/2023	2,909	11,870,727	4080.11	256,300			96,112		347,519			(128,150)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2022	12/01/2023	2,437	9,932,584	4076.57	194,116			88,970		260,998			(97,058)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/02/2022	12/02/2023	2,571	10,469,054	4071.7	190,539			87,331		268,167			(95,270)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/02/2022	12/03/2023	1,709	6,958,538	4071.7	146,791			67,279		182,522			(73,395)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/02/2022	12/04/2023	1,900	7,737,861	4071.7	132,341			60,656		176,567			(66,171)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/06/2022	12/06/2023	116	3,900,038	33596.34	76,083			34,871		70,619			(38,042)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/08/2022	12/08/2023	2,517	9,977,131	3963.51	202,160			92,657		311,324			(101,080)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/08/2022	12/08/2023	144	4,877,241	33781.48	85,106			39,007		77,390			(42,553)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/09/2022	12/09/2023	2,463	9,688,694	3934.38	174,330			79,901		275,511			(87,165)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/09/2022	12/10/2023	1,742	6,853,466	3934.38	148,812			68,206		230,060			(74,406)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/09/2022	12/11/2023	1,643	6,463,461	3934.38	131,789			60,403		211,412			(65,894)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/15/2022	12/15/2023	117	3,894,832	33202.22	66,933			30,678		78,542			(33,467)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/19/2022	12/19/2023	68	2,211,969	32757.54	37,094			17,001		45,269			(18,547)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/20/2022	12/20/2023	128	4,205,807	32849.74	67,127			30,766		82,148			(33,563)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/22/2022	12/22/2023	122	4,014,433	33027.49	70,364			32,250		82,621			(35,182)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/29/2022	12/29/2023	120	3,986,215	33220.8	74,317			34,062		82,545			(37,159)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2023	01/05/2024	111	3,668,352	32930.08		59,103		32,014		72,954			(27,089)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/05/2024	124	4,169,548	33630.61		82,936		44,924		85,013			(38,012)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/06/2024	26	867,656	33630.61		9,544		5,170		10,148			(4,374)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/07/2024	50	1,669,895	33630.61		30,062		16,284		27,185			(13,779)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/08/2024	117	3,933,507	33630.61		56,916		30,830		56,452			(26,087)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/09/2023	01/09/2024	24	809,784	33517.65		14,766		7,998		15,328			(6,768)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/10/2023	01/10/2024	91	3,052,397	33704.1		68,962		37,354		65,304			(31,608)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/12/2023	01/12/2024	1,991	7,930,192	3983.17		169,092		91,591		272,310			(77,500)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/12/2023	01/12/2024	101	3,449,012	34189.97		62,162		33,671		46,924			(28,491)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/12/2024	213	7,307,461	34302.61		128,128		69,403		108,083			(58,725)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/13/2024	43	1,470,757	34302.61		22,777		12,338		10,282			(10,440)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/14/2024	50	1,703,930	34302.61		30,769		16,666		12,763			(14,102)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/15/2024	13	439,878	34302.61		4,839		2,621		2,627			(2,218)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/16/2024	77	2,642,290	34302.61		52,628		28,507		34,943			(24,121)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/18/2023	01/18/2024	162	5,387,077	33296.96		116,390		63,045		124,432			(53,345)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/19/2024	95	3,163,322	33375.49		57,870		31,346		61,148			(26,524)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/20/2024	44	1,467,073	33375.49		16,789		9,094		19,284			(7,695)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/21/2024	52	1,726,743	33375.49		25,060		13,574		26,880			(11,486)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/22/2024	56	1,868,082	33375.49		39,601		21,451		40,246			(18,151)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/31/2023	01/31/2024	87	2,950,615	34086.04		53,438		28,945		46,930			(24,492)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/02/2024	15,015	62,109,871	4136.48		1,653,554		1,033,471		2,116,449			(620,083)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/02/2024	118	4,007,559	33926.01		77,810		48,631		71,208			(29,179)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/03/2024	1,509	6,242,651	4136.48		115,111		71,944		155,816			(43,167)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/03/2024	35	1,199,276	33926.01		21,189		13,243		16,397			(7,946)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/04/2024	1,399	5,787,509	4136.48		115,618		72,261		155,476			(43,357)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/04/2024	38	1,286,712	33926.01		21,662		13,539		16,414			(8,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/05/2024	9,572	39,596,465	4136.48		1,166,888		729,305		1,492,911			(437,583)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/05/2024	85	2,879,131	33926.01		56,474		35,296		49,168			(21,178)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2023	02/06/2024	1,300	5,346,091	4111.08		93,506		58,441		129,339			(35,065)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/08/2023	02/08/2024	11,131	45,835,230	4117.86		1,504,199		940,124		1,961,165			(564,074)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/08/2023	02/08/2024	187	6,364,177	33949.01		111,139		69,462		90,029			(41,677)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2023	02/09/2024	7,915	32,304,418	4081.5		977,595		610,997		1,308,630			(366,598)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/09/2024	110	3,719,423	33869.27		66,762		41,726		62,504			(25,036)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/10/2024	39	1,313,977	33869.27		20,163		12,602		16,069			(7,561)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/11/2024	46	1,551,394	33869.27		21,839		13,649		17,712			(8,190)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/12/2024	97	3,289,219	33869.27		65,675		41,047		55,649			(24,628)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/13/2023	02/13/2024	94	3,225,342	34245.93		56,277		35,173		42,329			(21,104)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/24/2023	02/23/2024	155	5,077,110	32816.92		87,964		54,977		98,984			(32,986)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/24/2023	02/24/2024	25	833,124	32816.92		9,164		5,728		11,742			(3,437)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/24/2023	02/25/2024	46	1,512,092	32816.92		25,853		16,158		33,395			(9,695)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/24/2023	02/26/2024	106	3,492,487	32816.92		56,877		35,548		67,504			(21,329)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/01/2023	03/01/2024	2,575	10,174,689	3951.39		203,992		144,495		351,505			(59,498)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/02/2023	03/01/2024	75	2,477,383	33003.57		52,074		36,886		56,758			(15,188)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/02/2023	03/02/2024	43	1,406,557	33003.57		22,897		16,219		29,417			(6,678)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/06/2023	03/06/2024	47	1,573,505	33431.44		25,637		18,159		26,567			(7,477)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/09/2023	03/08/2024	47	1,514,838	32254.86		31,059		22,000		37,451			(9,059)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/09/2023	03/09/2024	37	1,179,424	32254.86		27,423		19,424		40,837			(7,998)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/14/2023	03/14/2024	81	2,609,607	32155.4		49,205		34,854		66,228			(14,352)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/16/2023	03/15/2024	73	2,363,789	32246.55		47,314		33,514		57,277			(13,800)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/16/2023	03/16/2024	38	1,210,819	32246.55		21,482		15,217		30,847			(6,266)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/21/2023	03/21/2024	74	2,411,129	32560.6		39,251		27,803		46,223			(11,448)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/23/2023	03/22/2024	71	2,265,669	32105.25		43,817		31,037		53,673			(12,780)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/23/2023	03/23/2024	1,684	6,649,341	3948.72		159,212		112,775		279,152			(46,437)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/23/2023	03/23/2024	30	958,285	32105.25		15,701		11,122		22,567			(4,579)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/27/2023	03/27/2024	124	4,026,449	32432.08		69,989		49,576		89,191			(20,414)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/30/2023	03/28/2024	8,293	33,592,101	4050.83		1,047,740		742,150		1,461,414			(305,591)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/29/2023	03/28/2024	143	4,687,797	32717.6		94,600		67,008		105,267			(27,592)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/30/2023	03/28/2024	56	1,848,241	32859.03		37,718		26,717		41,886			(11,001)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/29/2023	03/29/2024	111	3,632,685	32717.6		57,209		40,523		75,470			(16,686)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/30/2023	03/30/2024	36	1,195,821	32859.03		20,923		14,821		27,513			(6,103)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/06/2023	04/06/2024	1,465	6,015,236	4105.02		134,262		106,290		203,177			(27,971)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/06/2023	04/07/2024	1,657	6,802,593	4105.02		160,885		127,367		243,841			(33,518)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/06/2023	04/08/2024	2,398	9,845,638	4105.02		197,994		156,745		295,656			(41,249)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/06/2023	04/09/2024	2,652	10,886,286	4105.02		210,861		166,932		315,427			(43,929)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2023	04/10/2024	60	2,009,919	33586.52		41,185		32,605		41,741			(8,580)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/12/2024	79	2,664,965	33886.47		54,933		43,488		51,148			(11,444)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/13/2023	04/12/2024	71	2,410,326	34029.69		49,659		39,313		44,886			(10,346)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/13/2023	04/13/2024	42	1,414,787	34029.69		25,465		20,159		23,081			(5,305)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/14/2024	54	1,839,923	33886.47		29,007		22,964		28,398			(6,043)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/15/2024	127	4,309,039	33886.47		93,078		73,686		88,721			(19,391)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/16/2024	80	2,697,600	33886.47		49,155		38,914		45,658			(10,241)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2023	04/17/2024	114	3,890,628	33987.18		61,992		49,077		57,069			(12,915)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/19/2024	87	2,934,201	33808.96		51,452		40,733		48,122			(10,719)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/21/2024	76	2,585,903	33808.96		45,436		35,970		44,620			(9,466)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/22/2024	50	1,696,453	33808.96		26,220		20,757		24,789			(5,462)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/23/2024	90	3,034,344	33808.96		55,248		43,738		52,664			(11,510)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/04/2023	05/03/2024	31	1,041,994	33127.74		25,737		22,520		27,233			(3,217)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/04/2023	05/04/2024	34	1,130,791	33127.74		25,895		22,658		31,934			(3,237)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/08/2023	05/08/2024	75	2,521,474	33618.69		45,714		40,000		46,119			(5,714)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/09/2023	05/09/2024	103	3,464,207	33561.81		66,783		58,435		67,763			(8,348)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/10/2024	66	2,198,625	33300.62		43,746		38,277		44,924			(5,468)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/11/2023	05/10/2024	78	2,592,028	33309.51		47,356		41,437		48,292			(5,920)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/10/2023	05/10/2024	201	6,735,261	33531.33		114,727		100,386		116,112			(14,341)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/11/2023	05/11/2024	21	702,634	33309.51		16,161		14,141		19,079			(2,020)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/12/2024	13	441,066	33300.62		10,100		8,838		12,034			(1,263)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/13/2024	169	5,634,460	33300.62		94,890		83,029		100,836			(11,861)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/14/2024	124	4,129,823	33300.62		77,685		67,974		85,114			(9,711)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2023	05/15/2024	80	2,654,919	33348.6		48,213		42,187		51,728			(6,027)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/16/2023	05/16/2024	79	2,622,306	33012.14		51,994		45,495		57,461			(6,499)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/17/2023	05/17/2024	195	6,518,860	33420.77		114,751		100,407		120,900			(14,344)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/17/2024	61	2,042,061	33426.63		40,644		35,563		40,330			(5,080)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/18/2023	05/17/2024	78	2,612,128	33535.91		51,819		45,342		50,932			(6,477)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/18/2023	05/18/2024	26	855,994	33535.91		19,688		17,227		22,152			(2,461)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/19/2024	45	1,492,832	33426.63		22,549		19,731		25,298			(2,819)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/20/2024	135	4,523,124	33426.63		92,657		81,075		95,714			(11,582)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/21/2024	103	3,447,672	33426.63		61,207		53,556		66,121			(7,651)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/22/2023	05/22/2024	104	3,469,838	33286.58		65,810		57,583		70,164			(8,226)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/30/2023	05/30/2024	81	2,668,789	33042.78		50,921		44,556		56,957			(6,365)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/31/2023	05/31/2024	162	5,315,826	32908.27		90,918		79,553		103,548			(11,365)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	05/31/2024	59	1,979,055	33762.76		40,514		38,825		38,203			(1,688)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/02/2024	37	1,251,409	33762.76		23,088		22,126		24,414			(962)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/03/2024	93	3,136,225	33762.76		64,605		61,913		63,254			(2,692)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/04/2024	62	2,096,155	33762.76		32,831		31,463		31,238			(1,368)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/05/2023	06/05/2024	48	1,625,349	33562.86		27,061		25,933		26,738			(1,128)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/06/2023	06/06/2024	60	2,003,037	33573.28		38,959		37,336		39,951			(1,623)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/07/2023	06/07/2024	234	7,873,484	33665.02		142,791		136,841		143,245			(5,950)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/07/2024	93	3,142,123	33876.78		62,098		59,511		56,709			(2,587)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/09/2024	52	1,763,329	33876.78		28,286		27,107		28,776			(1,179)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/10/2024	127	4,307,384	33876.78		83,320		79,848		80,694			(3,472)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/11/2024	128	4,353,077	33876.78		86,374		82,775		82,497			(3,599)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/14/2023	06/14/2024	193	6,570,129	33979.33		125,856		120,612		116,300			(5,244)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/14/2024	46	1,572,865	34299.12		31,988		30,655		26,826			(1,333)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/15/2023	06/14/2024	84	2,906,439	34408.06		56,266		53,921		46,374			(2,344)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/15/2023	06/15/2024	37	1,262,786	34408.06		24,155		23,149		20,584			(1,006)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/16/2024	61	2,085,876	34299.12		34,538		33,099		30,729			(1,439)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/17/2024	127	4,342,069	34299.12		78,737		75,456		67,491			(3,281)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/18/2024	174	5,983,674	34299.12		96,038		92,036		81,688			(4,002)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/19/2024	61	2,100,738	34299.12		33,900		32,488		29,959			(1,413)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/22/2023	06/22/2024	1,903	8,338,847	4381.89		165,374		158,483		183,115			(6,891)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/28/2023	06/28/2024	234	7,912,318	33852.66		146,925		140,803		141,396			(6,122)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/29/2023	06/28/2024	43	1,457,176	34122.42		30,503		29,232		26,392			(1,271)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	06/28/2024	54	1,856,033	34407.6		37,598		36,031		31,051			(1,567)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/29/2023	06/29/2024	15	512,645	34122.42		11,791		11,300		11,266			(491)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	06/30/2024	23	781,470	34407.6		17,818		17,075		15,425			(742)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/01/2024	138	4,741,852	34407.6		78,133		74,878		66,163			(3,256)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/02/2024	76	2,601,697	34407.6		49,227		47,176		41,657			(2,051)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/21/2022	09/20/2024	212	804,955	3789.93	36,390			21,986		53,961			(9,097)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/19/2022	10/18/2024	106	393,334	3695.16	37,425			24,171		59,749			(9,356)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/26/2022	10/25/2024	147	562,320	3830.6	55,077			35,570		77,674			(13,769)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/23/2022	11/22/2024	154	622,035	4027.26	36,603			25,165		46,217			(9,151)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/08/2023	02/07/2025	280	1,152,248	4117.86		69,784		56,700		86,332			(13,085)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/23/2023	03/23/2025	124	491,193	3948.72		23,626		20,181		45,493			(3,446)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/08/2023	02/08/2028	186	766,195	4117.86		88,879		82,213		102,695			(6,666)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2023	02/09/2028	101	413,070	4081.5		47,792		44,208		55,984			(3,584)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2023	05/22/2024	6,200	25,995,827	4192.63		397,765		348,044		774,943			(49,721)				
S&P 500 Index Option PTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2023	05/23/2024	10,123	41,964,196	4145.58		1,469,907		1,286,169		1,882,705			(183,738)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/25/2023	05/25/2024	4,471	18,559,652	4151.28		313,763		274,542		602,754			(39,220)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/07/2023	06/07/2024	6,811	29,065,817	4267.52		543,024		520,398		858,582			(22,626)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/12/2023	06/12/2024	7,447	32,313,151	4338.93		556,082		532,912		862,799			(23,170)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/23/2023	06/23/2024	5,729	24,910,056	4348.33		454,875		435,922		664,040			(18,953)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/23/2023	06/24/2024	6,347	27,600,732	4348.33		478,374		458,442		708,286			(19,932)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/23/2023	06/25/2024	6,193	26,930,647	4348.33		477,092		457,213		700,744			(19,879)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/30/2023	06/30/2024	7,214	32,105,930	4450.38		587,579		563,096		719,137			(24,482)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/30/2023	07/01/2024	4,639	20,643,791	4450.38		361,958		346,876		452,302			(15,082)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/30/2023	07/02/2024	4,633	20,618,138	4450.38		372,184		356,676		461,847			(15,508)				
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			23,768		949,906			(285,210)				
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			50,497		2,068,963			(605,961)				
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			961		5,884			(11,534)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/07/2023	1,425	2,588,526	1816.894	99,917			2,082		4,908			(24,979)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/10/2023	1,260	2,288,608	1816.894	88,569			1,845		5,556			(22,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2023	792	1,439,651	1816.894	55,858			1,164		3,726			(13,965)				
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			10,662					(127,945)				
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			17,526					(210,308)				
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			33,171		1,378,468			(398,053)				
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			4,586		89,902			(55,031)				
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			3,442		55,461			(41,303)				
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			71,485		2,636,848			(857,822)				
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			35,451		1,330,943			(425,411)				
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			37,071		1,313,505			(444,847)				
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			33,020		1,192,341			(396,234)				
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			135,295		1,319,232			(541,181)				

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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			137,164		1,483,584			(548,657)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2022	08/04/2023	454	1,885,451	4151.94	27,150			3,394		40,679			(13,575)				
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			6,078		9,609			(24,310)				
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			137,557		1,391,142			(550,229)				
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			10,203		27,928			(40,811)				
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			28,632		54,865			(114,528)				
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			698		581			(2,791)				
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			103,741		1,088,908			(414,963)				
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			49,577					(198,308)				
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			43,179					(172,718)				
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			7,635		14,535			(30,539)				
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			43,479					(173,917)				
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			46,613					(186,454)				
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			178,418		1,119,260			(713,671)				
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			195,442		1,772,430			(781,767)				
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			108,359		879,938			(433,434)				
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			141,077		984,733			(564,307)				
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			122,412		1,236,045			(489,647)				
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			209,945		2,315,642			(839,779)				
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			116,918		1,239,422			(467,672)				
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			34,002					(136,009)				
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			161,927		1,971,768			(647,708)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/01/2023	3,007	5,529,237	1839.04	213,981			22,290		17,542			(53,495)				
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			437,517		3,234,591			(1,050,042)				
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			170,634		1,255,492			(409,522)				
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			5,739		4,811			(13,774)				
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			141,670		1,012,988			(340,007)				
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			2,310		1,967			(5,544)				
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			132,038		980,301			(316,892)				
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			70,596		11,292			(169,431)				
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			21,458		68,469			(51,500)				
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			136,644		826,388			(327,946)				
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			19,896		82,364			(47,750)				
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			1,540		3,197			(3,695)				
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			94,152		3,046			(225,965)				
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			5,508		10,457			(13,220)				
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			163,604		1,359,124			(392,649)				
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			10,470		81,268			(25,127)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2022	10/03/2023	1,372	2,412,276	1757.92	52,346			15,268		80,238			(26,173)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2022	10/04/2023	8,798	33,353,907	3790.93	940,418			274,289		1,586,592			(470,209)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2022	10/05/2023	11,130	42,107,078	3783.28	1,218,783			355,479		2,095,218			(609,392)				
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			19,648		48,496			(33,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/09/2023	1,074	1,934,924	1802.356	75,462			11,005		27,474			(18,866)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	1,608	2,820,670	1754.35	54,293			15,836		89,137			(27,147)				
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			3,039		7,615			(5,210)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	3,062	9,277,250	3029.54	241,777			70,518		416,424			(120,889)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	7,180	25,937,644	3612.39	251,012			73,212		291,503			(125,506)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2022	10/12/2023	11,476	41,050,157	3577.03	1,238,919			361,351		2,393,263			(619,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/13/2023	3,162	5,568,273	1761.19	98,055			28,599		150,336			(49,027)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/13/2023	3,855	11,727,774	3042.15	298,340			87,016		453,030			(149,170)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2022	10/13/2023	18,374	65,835,570	3583.07	1,731,055			504,891		3,316,663			(865,528)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2022	10/16/2023	9,038	32,383,190	3583.07	1,244,047			362,847		2,495,609			(622,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2023	2,361	4,157,067	1761.04	79,451			23,173		119,839			(39,726)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2023	8,448	31,070,344	3677.95	969,021			282,631		1,761,703			(484,510)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2022	10/18/2023	2,919	5,156,802	1766.46	104,461			30,468		144,470			(52,230)				
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			4,677		6,911			(8,018)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/24/2022	10/24/2023	7,963	30,236,855	3797.34	888,277			259,081		1,466,823			(444,139)				
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			3,299		4,343			(5,656)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2022	10/27/2023	16,295	63,567,790	3901.06	1,498,660			437,109		2,316,414			(749,330)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2022	10/30/2023	9,095	35,479,470	3901.06	984,610			287,178		1,484,116			(492,305)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2022	11/03/2023	6,874	25,569,188	3719.89	298,220			111,832		99,906			(149,110)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2022	11/03/2023	18,667	70,383,938	3770.55	1,510,021			566,258		2,568,604			(755,010)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	9,772	36,845,035	3770.55	1,103,560			413,835		1,886,671			(551,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/08/2023	10,304	39,444,129	3828.11	1,052,800			394,800		1,726,515			(526,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2022	11/10/2023	2,736	4,927,578	1800.8	93,277			34,979		74,106			(46,638)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2022	11/10/2023	3,853	12,016,798	3118.7	311,856			116,946		277,882			(155,928)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/15/2022	11/15/2023	6,094	24,324,823	3991.73	282,026			105,760		42,044			(141,013)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/16/2023	10,329	40,892,175	3958.79	1,254,298			470,362		1,843,390			(627,149)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/17/2023	18,879	74,505,962	3946.56	1,473,337			552,501		2,009,784			(736,668)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2022	11/21/2023	1,648	2,974,434	1804.69	62,463			23,424		46,219			(31,232)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2023	2,163	3,912,933	1808.77	71,546			26,830		49,565			(35,773)				
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			10,120		7,188			(13,493)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2022	11/28/2023	2,589	10,261,637	3963.94	124,280			46,605		58,999			(62,140)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/29/2022	11/29/2023	5,990	23,704,413	3957.63	275,704			103,389		442,810			(137,852)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/30/2022	11/30/2023	12,252	49,987,606	4080.11	1,535,571			575,839		2,027,230			(767,785)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2022	12/06/2023	7,935	31,272,419	3941.26	390,349			178,910		1,008,622			(195,174)				
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			9,657		8,561			(10,535)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/07/2022	12/07/2023	8,287	32,599,897	3933.92	458,998			210,374		677,004			(229,499)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023	8,926	35,661,846	3995.32	509,768			233,644		479,820			(254,884)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2023	3,075	5,505,765	1790.64	107,593			49,313		109,295			(53,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2023	11,069	42,301,121	3821.62	1,166,741			534,756		1,916,879			(583,370)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2022	12/22/2023	14,853	57,105,562	3844.82	1,562,385			716,093		2,540,760			(781,193)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2022	12/26/2023	4,530	17,415,841	3844.82	484,257			221,951		787,387			(242,129)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2022	12/27/2023	7,823	29,955,913	3829.25	1,080,573			495,263		1,791,634			(540,287)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/29/2021	12/29/2023	140	259,983	1855.19	10,711			2,455		1,496			(2,678)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/04/2023	01/04/2024	17,344	66,827,048	3852.97		1,857,483		1,006,136		3,071,823			(851,346)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2023	01/05/2024	10,959	41,733,493	3808.1		1,017,322		551,049		1,691,276			(466,273)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/06/2024	1,419	5,528,467	3895.08		108,676		58,866		193,377			(49,810)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/07/2024	1,872	7,293,058	3895.08		140,724		76,225		249,109			(64,498)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/08/2024	1,709	6,656,275	3895.08		122,679		66,451		216,215			(56,228)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2023	01/09/2024	5,816	22,636,367	3892.09		733,636		397,386		1,177,147			(336,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/11/2023	01/11/2024	11,053	43,876,031	3969.61		1,306,237		707,545		1,952,841			(598,692)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2023	01/17/2024	1,196	4,772,233	3990.97		92,865		50,302		147,706			(42,563)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/18/2023	01/18/2024	2,373	9,324,198	3928.86		208,214		112,783		360,571			(95,431)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/19/2024	2,218	8,646,227	3898.85		180,812		97,940		316,763			(82,872)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/20/2023	01/19/2024	12,748	50,643,588	3972.61		1,275,452		690,870		1,862,831			(584,582)				
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			3,233		9,357			(2,985)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/20/2023	01/22/2024	8,050	31,980,304	3972.61		1,123,810		608,731		1,690,742			(515,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2024	1,786	3,218,537	1801.87		58,632		31,759		53,465			(26,873)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2024	5,564	22,366,599	4019.81		299,675		162,324		566,074			(137,351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024	2,604	4,691,684	1801.8		93,462		50,625		84,858			(42,837)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024	6,248	25,096,388	4016.95		365,027		197,723		654,576			(167,304)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2023	02/02/2024	8,678	36,270,738	4179.76		959,320		599,575		1,186,473			(359,745)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/08/2023	02/08/2024	4,562	8,225,798	1803.22		142,517		89,073		131,742			(53,444)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2024	23	107,229	4587.18	4,182			1,307		2,954			(1,045)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2023	02/13/2024	1,884	3,404,901	1807.29		66,320		41,450		57,063			(24,870)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2023	02/15/2024	14,942	61,973,157	4147.6		1,850,712		1,156,695		1,983,439			(694,017)				
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			9,554		29,043			(7,643)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/21/2023	02/21/2024	1,355	5,417,776	3997.34		105,444		65,902		170,658			(39,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2023	02/22/2024	4,454	7,991,297	1794.23		143,427		89,642		153,932			(53,785)				
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			15,552		26,419			(12,442)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2023	02/22/2024	3,031	9,536,403	3146.28		304,668		190,418		330,664			(114,251)				
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			3,953		7,578			(3,162)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2023	02/27/2024	7,071	28,160,040	3982.24		909,304		568,315		1,343,219			(340,989)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2023	02/28/2024	3,710	6,648,986	1792.16		126,537		79,085		140,838			(47,451)				
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			14,704		22,941			(11,763)				
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			14,689		23,432			(10,369)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2023	03/01/2024	13,206	52,182,319	3951.39		1,776,682		1,258,483		2,679,121			(518,199)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/02/2023	03/01/2024	8,558	34,071,383	3981.35		955,432		676,764		1,392,863			(278,668)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/08/2024	4,176	7,439,019	1781.41		145,419		103,005		190,368			(42,414)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/08/2024	3,124	9,777,986	3129.91		299,024		211,809		365,454			(87,215)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/08/2024	10,786	41,649,983	3861.59		1,251,021		886,140		1,963,584			(364,881)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/11/2024	7,929	30,619,202	3861.59		1,003,973		711,148		1,685,966			(292,825)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/12/2024	8,246	31,844,077	3861.59		965,629		683,987		1,590,052			(281,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	4,487	7,935,274	1768.61		152,326		107,897		232,840			(44,428)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	3,002	9,339,163	3110.66		218,947		155,088		389,344			(63,860)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/15/2024	3,120	9,726,008	3117.49		274,441		194,396		462,448			(80,045)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/15/2024	19,243	74,892,073	3891.93		2,043,092		1,447,190		3,627,835			(595,902)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	8,511	33,334,663	3916.64		1,016,144		719,768		1,579,873			(296,375)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/16/2023	03/15/2024	8,313	32,921,669	3960.28		994,501		704,438		1,489,290			(290,063)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	3,821	6,758,164	1768.61		141,269		100,066		217,091			(41,204)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	3,404	10,588,933	3110.66		255,756		181,160		449,745			(74,595)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	8,554	33,503,698	3916.64		1,062,001		752,251		1,679,110			(309,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	4,229	7,479,302	1768.61		136,882		96,958		203,659			(39,924)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	2,797	8,700,348	3110.66		237,431		168,180		405,625			(69,251)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	8,492	33,260,408	3916.64		1,245,300		882,087		2,048,337			(363,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2024	2,775	4,938,790	1779.74		94,016		66,594		124,854			(27,421)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2024	11,193	44,803,800	4002.87		1,517,711		1,075,045		2,242,052			(442,666)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/22/2024	4,038	7,135,689	1767.34		133,541		94,591		207,981			(38,949)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2023	03/22/2024	4,423	7,828,917	1770.16		144,638		102,452		215,898			(42,186)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/22/2024	2,497	7,767,608	3110.84		198,582		140,662		350,143			(57,920)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2023	03/27/2024	3,546	11,098,975	3129.84		291,941		206,791		447,229			(85,149)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024	4,174	7,456,309	1786.54		131,928		93,449		162,837			(38,479)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024	2,109	6,639,237	3147.65		170,921		121,069		234,440			(49,852)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2023	03/28/2024	9,397	37,317,579	3971.27		1,270,988		900,283		1,934,441			(370,705)				
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			2,515		5,171			(1,775)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/30/2024	6,203	25,125,380	4050.83		362,268		256,607		980,907			(105,662)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2023	04/03/2024	3,069	5,512,103	1796.26		99,980		79,151		108,257			(20,829)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2023	04/03/2024	6,217	25,640,215	4124.51		363,984		288,154		742,969			(75,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2023	04/10/2024	2,333	4,179,840	1791.89		84,683		67,041		97,202			(17,642)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2023	04/10/2024	7,341	30,164,548	4109.11		1,015,024		803,560		1,356,205			(211,463)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2023	04/11/2024	6,991	28,724,863	4108.94		385,634		305,294		980,177			(80,340)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2023	04/12/2024	556	2,306,457	4146.22		23,295		18,442		27,070			(4,853)				
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			9,703		17,391			(6,128)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2023	04/13/2024	6,629	27,484,182	4146.22		419,631		332,208		803,708			(87,423)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2023	04/14/2024	6,660	27,557,685	4137.64		402,657		318,770		805,154			(83,887)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2023	04/15/2024	7,057	29,198,759	4137.64		408,846		323,669		808,180			(85,176)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2023	04/16/2024	6,970	28,841,314	4137.64		395,921		313,438		718,945			(82,484)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/19/2024	10,904	45,300,715	4154.52		1,641,711		1,299,688		2,090,552			(342,023)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2023	04/26/2024	6,737	27,323,138	4055.99		473,812		375,101		1,148,018			(98,711)				
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			2,521		8,437			(1,592)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/02/2023	05/02/2024	11,362	46,805,667	4119.58		1,612,133		1,410,616		2,122,283			(201,517)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/03/2024	4,720	8,486,845	1797.96		159,246		139,340		172,374			(19,906)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/03/2024	2,619	10,713,118	4090.75		230,519		201,705		356,363			(28,815)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2023	05/09/2024	11,057	45,545,615	4119.17		1,621,600		1,418,900		2,118,985			(202,700)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2023	05/10/2024	10,045	41,490,605	4130.62		1,338,054		1,170,797		1,730,918			(167,257)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2023	05/15/2024	2,397	9,915,143	4136.28		196,053		171,546		297,741			(24,507)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/17/2024	2,421	10,066,605	4158.77		223,311		195,398		327,572			(27,914)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/18/2023	05/17/2024	9,576	40,200,607	4198.05		1,209,603		1,058,402		1,484,030			(151,200)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2023	05/22/2024	2,142	8,979,254	4192.63		176,739		154,646		250,397			(22,092)				

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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			2,545		8,398			(1,454)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2022	05/31/2024	41	167,616	4101.23	6,436			3,084		8,715			(1,609)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2023	06/01/2024	2,081	8,784,268	4221.02		203,945		195,447		280,080			(8,498)				
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			4,054		11,314			(2,115)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2023	06/08/2024	7,197	30,902,876	4293.93		554,760		531,645		882,234			(23,115)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/13/2023	06/13/2024	11,750	51,335,279	4369.01		1,793,218		1,718,501		1,921,992			(74,717)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/15/2023	06/15/2024	1,501	6,643,271	4425.84		145,356		139,300		149,894			(6,057)				
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			5,728		17,696			(2,988)				
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			13,875		40,144			(6,660)				
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			21,045		38,624			(10,102)				
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			13,856		24,045			(6,651)				
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			14,031		27,472			(6,236)				
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			16,875		20,593			(7,500)				
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			4,163		9,231			(1,850)				
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			20,027		21,928			(8,901)				
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			18,559		20,412			(8,249)				
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			19,320		21,077			(8,586)				
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			17,921		31,793			(7,965)				
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			16,606		31,605			(7,380)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2022	08/30/2024	160	631,109	3955	13,758			7,739		18,161			(3,440)				

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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			23,720		34,290			(9,815)				
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			22,454		36,340			(9,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2022	09/26/2024	553	970,035	1754.33	29,780			17,992		42,417			(7,445)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2022	10/03/2024	397	697,418	1757.92	21,899			14,143		29,555			(5,475)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2022	10/04/2024	202	764,997	3783.28	46,024			29,724		67,593			(11,506)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2024	790	1,385,174	1754.35	42,386			27,375		60,951			(10,597)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/11/2024	722	1,271,512	1761.19	38,018			24,553		52,404			(9,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2022	10/11/2024	136	485,936	3577.03	27,063			17,479		46,540			(6,766)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2024	295	518,741	1761.04	15,770			10,185		21,476			(3,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2022	10/18/2024	391	690,408	1766.46	20,919			13,510		27,114			(5,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2022	11/08/2024	752	1,354,493	1800.8	40,770			28,030		37,575			(10,193)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2024	144	571,637	3958.79	28,253			19,424		38,567			(7,063)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2022	11/21/2024	245	441,412	1804.69	13,463			9,256		11,856			(3,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2024	442	798,949	1808.77	24,288			16,698		20,513			(6,072)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/30/2022	11/29/2024	51	209,738	4080.11	4,719			3,244		5,675			(1,180)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2024	891	1,595,049	1790.64	47,851			34,892		50,955			(11,963)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/11/2023	01/10/2025	224	890,354	3969.61		43,635		33,635		57,964			(10,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2025	524	943,637	1801.87		29,064		22,404		27,488			(6,661)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2025	1,354	2,439,693	1801.8		74,655		57,546		71,174			(17,108)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/08/2023	02/07/2025	1,814	3,270,453	1803.22		99,422		80,780		95,007			(18,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2023	02/13/2025	1,340	2,421,086	1807.29		72,390		58,817		67,722			(13,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2023	02/14/2025	522	2,164,001	4147.6		114,405		92,954		136,089			(21,451)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2023	02/21/2025	2,325	4,171,399	1794.23		125,976		102,356		134,089			(23,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2023	02/28/2025	1,526	2,735,634	1792.16		81,522		66,237		90,164			(15,285)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2023	02/28/2025	231	913,613	3951.39		62,579		53,453		85,026			(9,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/07/2025	1,008	1,794,889	1781.41		54,026		46,147		65,881			(7,879)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2025	245	952,375	3891.93		46,123		39,397		64,207			(6,726)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/17/2025	1,904	3,366,568	1768.61		103,690		88,569		139,701			(15,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2025	1,320	2,335,219	1768.61		71,925		61,436		96,949			(10,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2025	1,056	1,867,229	1768.61		57,324		48,964		77,556			(8,360)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/21/2025	1,016	1,795,584	1767.34		54,765		46,779		75,499			(7,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2023	03/21/2025	2,864	5,069,358	1770.16		154,615		132,067		207,848			(22,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2025	862	1,533,262	1779.74		46,764		39,945		57,601			(6,820)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2025	1,099	1,963,298	1786.54		59,292		50,645		69,475			(8,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2023	04/03/2025	1,128	2,026,756	1796.26		62,221		55,740		65,580			(6,481)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2023	04/10/2025	1,013	1,814,422	1791.89		56,066		50,225		61,494			(5,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/18/2025	244	1,012,720	4154.52		65,839		58,980		79,653			(6,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/02/2025	2,676	4,811,484	1797.96		147,683		138,453		155,933			(9,230)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2023	05/09/2025	97	399,519	4119.17		9,314		8,746		10,242			(541)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2027	248	1,137,986	4587.18	130,653			94,724		127,509			(13,064)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										438,907,483	474,346,010		490,775,900	XXX	1,131,776,061			(307,769,376)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										438,907,483	474,346,010		490,775,900	XXX	1,131,776,061			(307,769,376)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										438,907,483	474,346,010		490,775,900	XXX	1,131,776,061			(307,769,376)			XXX	XXX
0499999999. Total Purchased Options										438,907,483	474,346,010		490,775,900	XXX	1,131,776,061			(307,769,376)			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 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	(53)	(225,892)	4267.52		(3,953)		(3,788)		(1,136)			165				
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)			(102)		(1,951)			1,223				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	(122)	(374,068)	3055.98	(11,769)			(490)		(14,918)			5,885				
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)			(3,522)		(136,264)			42,263				
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)			(683)		(14,341)			8,191				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	(10)	(31,797)	3051.85	(970)			(40)		(1,391)			485				
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)			(6,501)		(251,048)			78,008				
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)			(872)		(17,393)			10,467				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	(115)	(350,271)	3054.26	(10,619)			(442)		(15,240)			5,310				
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)			(4,529)		(180,369)			54,353				
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)			(21)		(1,061)			255				
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)			(1,136)		(23,082)			13,628				
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)			(783)		(14,583)			9,401				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(140)	(367,560)	2634.189	(8,233)			(343)		(30)			4,117				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	(27)	(82,654)	3054.51	(2,700)			(112)		(3,467)			1,350				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(22)	(67,097)	3058.68	(2,120)			(88)		(2,795)			1,060				
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)			(8,850)		(338,057)			106,194				
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)			(4,685)		(185,070)			56,221				
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)			(400)		(8,115)			4,800				
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)			(3,609)		(125,456)			43,312				
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)			(326)		(6,870)			3,914				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	(3)	(10,604)	3053.07	(363)			(15)		(495)			181				
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)			(4,080)		(158,883)			48,955				

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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)			(703)		(15,571)			8,434				
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)			(4,950)		(197,456)			59,401				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(708)	(175,557)	248.05	(4,178)			(174)					2,089				
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)			(1,375)		(32,212)			16,496				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(399)	(1,050,352)	2634.968	(23,423)			(976)		(362)			11,711				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(68)	(207,645)	3046.84	(6,966)			(290)		(9,830)			3,483				
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)			(4,292)		(175,198)			51,499				
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)			(10)		(514)			117				
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)			(917)		(22,369)			11,006				
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)			(2,751)		(58,511)			33,011				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(109)	(287,672)	2635.231	(6,415)			(267)		(113)			3,208				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(90)	(274,868)	3052.72	(8,438)			(352)		(11,608)			4,219				
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)			(2,834)		(117,772)			34,005				
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)			(11,489)		(439,996)			137,873				
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)			(288)		(6,154)			3,457				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	(99)	(303,617)	3052.72	(10,444)			(435)		(14,467)			5,222				
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)			(4,254)		(155,865)			51,050				
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)			(416)		(9,765)			4,996				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	(53)	(161,183)	3046.61	(5,178)			(216)		(7,858)			2,589				
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)			(5,643)		(219,016)			67,719				
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)			(519)		(9,390)			6,224				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	(343)	(903,887)	2631.595	(20,157)			(840)		(781)			10,078				
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)			(5,821)		(196,557)			69,850				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(75)	(18,535)	246.7	(441)			(18)		(1)			221				
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)			(1,284)		(22,804)			15,412				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(265)	(696,469)	2630.29	(15,531)			(647)		(703)			7,766				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(89)	(271,670)	3064.33	(8,364)			(348)		(10,417)			4,182				
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)			(4,292)		(157,901)			51,502				
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)			(861)		(13,870)			10,329				
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)			(1,709)		(26,534)			20,507				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(106)	(280,981)	2653.52	(6,294)			(262)		(67)			3,147				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	(17)	(53,654)	3070.07	(1,787)			(74)		(2,180)			894				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(24)	(72,527)	3071.44	(2,397)			(100)		(3,024)			1,199				
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)			(9,775)		(327,056)			117,302				
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)			(2,935)		(110,150)			35,222				
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)			(624)		(9,815)			7,486				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	(21)	(65,560)	3071.44	(1,960)			(82)		(2,440)			980				
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)			(5,480)		(178,666)			65,762				
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)			(515)		(7,730)			6,179				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(243)	(643,885)	2651.232	(14,423)			(601)		(269)			7,212				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(19)	(59,355)	3074.99	(2,008)			(84)		(2,439)			1,004				
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)			(3,699)		(120,954)			44,385				
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)			(437)		(6,671)			5,245				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(63)	(168,123)	2650.471	(3,766)			(157)		(80)			1,883				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(4)	(13,386)	3074.3	(439)			(18)		(522)			220				
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)			(7,145)		(251,662)			85,742				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(387)	(96,449)	249.37	(2,295)			(96)		(1)			1,148				
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)			(575)		(7,510)			6,905				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(34)	(90,949)	2662.657	(2,037)			(85)		(22)			1,019				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(82)	(251,325)	3082.75	(8,341)			(348)		(9,231)			4,171				
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)			(6,055)		(213,474)			72,661				
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)			(755)		(7,951)			9,064				
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)			(2,197)		(19,629)			26,363				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	(9)	(27,522)	3100.11	(812)			(34)		(777)			406				
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)			(4,032)		(147,104)			48,387				
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)			(9,334)		(274,081)			112,006				
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)			(507)		(4,686)			6,086				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	(45)	(139,081)	3100.11	(4,701)			(196)		(4,820)			2,350				
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)			(6,383)		(162,215)			76,594				
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)			(1,995)		(6,184)			7,979				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	(48)	(149,167)	3100.53	(4,352)			(544)		(4,062)			2,176				
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)			(28,742)		(226,161)			114,967				
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)			(2,139)		(8,112)			8,555				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(194)	(515,360)	2663.137	(11,544)			(1,443)		(198)			5,772				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(3)	(7,968)	3092.7	(261)			(33)		(270)			131				

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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)			(25,373)		(233,635)			101,491				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(257)	(64,210)	250.03	(1,528)			(191)		(1)			764				
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)			(2,975)		(10,267)			11,900				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(60)	(160,070)	2666.73	(3,570)			(446)		(54)			1,785				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(105)	(325,216)	3097.66	(10,179)			(1,272)		(10,436)			5,089				
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)			(17,650)		(192,053)			70,599				
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)			(3,977)		(14,263)			15,909				
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)			(5,092)		(17,422)			20,368				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/04/2023	(299)	(926,113)	3098.68	(28,166)			(3,521)		(26,048)			14,083				
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)			(40,765)		(351,681)			163,059				
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)			(19,025)		(220,865)			76,101				
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)			(1,577)		(5,538)			6,307				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/07/2023	(29)	(88,753)	3098.68	(3,066)			(383)		(3,035)			1,533				
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)			(13,523)		(93,866)			54,091				
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)			(1,509)		(4,945)			6,034				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(156)	(415,020)	2663.726	(9,255)			(1,157)		(223)			4,627				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(12)	(36,499)	3102.92	(1,245)			(156)		(1,151)			622				
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)			(11,815)		(82,685)			47,259				
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)			(3,026)		(10,550)			12,105				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(613)	(1,629,795)	2660.044	(36,344)			(4,543)		(1,104)			18,172				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(6)	(17,113)	3100.02	(524)			(65)		(478)			262				
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)			(16,358)		(154,188)			65,433				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(500)	(124,718)	249.22	(2,968)			(371)		(11)			1,484				
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)			(2,899)		(7,366)			11,595				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(35)	(93,910)	2667.141	(2,094)			(262)		(48)			1,047				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(60)	(186,102)	3115.53	(6,037)			(755)		(5,355)			3,019				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(779)	(3,281,291)	4210.24	(111,079)			(13,885)		(138,616)			55,540				
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)			(2,133)		(5,138)			8,532				
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)			(7,553)		(12,899)			30,213				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(118)	(314,272)	2666.373	(7,008)			(876)		(174)			3,504				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(7)	(23,044)	3132.56	(716)			(89)		(479)			358				
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)			(9,699)		(102,426)			38,798				
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)			(17,047)		(116,607)			68,188				
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)			(1,084)		(1,927)			4,338				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/14/2023	(6)	(18,826)	3132.56	(618)			(77)		(441)			309				
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)			(13,781)		(94,189)			55,125				
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)			(508)		(844)			2,031				
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)			(7,415)		(40,662)			29,660				
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)			(1,464)		(2,155)			5,854				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(143)	(381,649)	2669.494	(8,511)			(1,064)		(232)			4,255				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(22)	(69,718)	3141.86	(2,266)			(283)		(1,476)			1,133				
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)			(13,460)		(79,730)			53,839				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(1,047)	(259,882)	248.25	(6,185)			(773)		(69)			3,093				

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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)			(2,317)		(4,087)			9,269				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(16)	(43,719)	2661.539	(975)			(122)		(39)			487				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(122)	(382,848)	3136.96	(12,977)			(1,622)		(9,100)			6,489				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(692)	(2,958,609)	4274.04	(106,121)			(13,265)		(113,747)			53,060				
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)			(4,561)		(9,979)			18,245				
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)			(2,830)		(4,833)			11,322				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(228)	(604,277)	2652.776	(13,475)			(1,684)		(795)			6,738				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(9)	(29,192)	3129.12	(911)			(114)		(671)			455				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	(23)	(71,135)	3137.63	(2,326)			(291)		(1,565)			1,163				
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)			(21,757)		(185,456)			87,027				
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)			(14,060)		(125,807)			56,239				
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)			(137)					547				
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)			(2,408)		(5,467)			9,632				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	(101)	(315,601)	3129.12	(9,811)			(1,226)		(7,280)			4,906				
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)			(15,771)		(109,856)			63,086				
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)			(802)		(2,553)			3,207				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	(240)	(633,800)	2643.582	(14,134)			(1,767)		(1,304)			7,067				
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)			(9,910)		(73,720)			39,641				
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)			(1,853)		(6,085)			7,410				
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)			(16,921)		(143,920)			67,682				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(114)	(28,100)	246.12	(669)			(84)		(29)			334				

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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)			(2,115)		(6,717)			8,460				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(108)	(284,835)	2638.059	(6,352)			(794)		(737)			3,176				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(114)	(353,754)	3114.27	(11,124)			(1,391)		(9,850)			5,562				
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)			(19,837)		(202,325)			79,348				
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)			(2,972)		(13,066)			11,888				
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)			(2,187)		(5,732)			8,748				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	(129)	(342,210)	2647.755	(7,631)			(954)		(655)			3,816				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	(132)	(408,603)	3097.69	(14,065)			(1,758)		(15,241)			7,033				
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)			(26,942)		(291,194)			107,767				
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)			(13,753)		(151,109)			55,011				
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)			(1,598)		(7,108)			6,391				
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)			(14,208)		(135,055)			56,831				
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)			(354)		(1,727)			1,417				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	(129)	(339,388)	2630.947	(7,568)			(946)		(1,197)			3,784				
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)			(8,490)		(83,458)			33,959				
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)			(3,231)		(18,708)			12,924				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(168)	(440,926)	2626.235	(9,789)			(1,224)		(1,807)			4,894				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(5)	(16,711)	3086.05	(620)			(77)		(757)			310				
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)			(23,141)		(249,766)			92,563				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(138)	(33,782)	245.4	(801)			(100)		(56)			400				
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)			(5,384)		(32,658)			21,536				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(47)	(123,123)	2621.283	(2,733)			(342)		(586)			1,367				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(107)	(330,082)	3079.99	(10,518)			(1,315)		(12,805)			5,259				
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)			(22,990)		(287,309)			91,958				
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)			(9,337)		(37,081)			22,409				
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)			(2,949)		(10,489)			7,079				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	(26)	(79,707)	3075.43	(2,753)			(573)		(3,587)			1,376				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	(17)	(53,222)	3082.34	(1,802)			(375)		(2,210)			901				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	(1,660)	(6,512,878)	3924.26	(238,558)			(49,700)		(369,301)			119,279				
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)			(32,162)		(243,851)			77,190				
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)			(651)		(2,615)			1,562				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/05/2023	(564)	(2,211,897)	3924.26	(123,990)			(25,831)		(179,224)			61,995				
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)			(895)		(3,663)			2,149				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	(20)	(50,996)	2604.44	(1,132)			(236)		(391)			566				
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)			(12,399)		(85,807)			29,759				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(635)	(155,072)	244.38	(3,675)			(766)		(427)			1,838				
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)			(2,280)		(7,094)			5,472				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(264)	(690,986)	2616.018	(15,340)			(3,196)		(4,070)			7,670				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(35)	(107,896)	3093.82	(3,377)			(704)		(3,740)			1,689				
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)			(19,079)		(138,213)			45,790				
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)			(5,301)		(16,249)			12,723				
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)			(11,534)		(30,316)			27,681				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	(269)	(702,731)	2616.33	(15,601)			(3,250)		(4,149)			7,800				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	(102)	(317,019)	3105.83	(10,970)			(2,285)		(11,257)			5,485				
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)			(21,952)		(164,030)			52,685				
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)			(31,220)		(207,503)			74,927				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/11/2023	(36)	(113,102)	3105.83	(3,762)			(784)		(3,818)			1,881				
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)			(21,524)		(122,989)			51,658				
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)			(1,111)		(2,734)			2,666				
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)			(13,033)		(74,286)			31,278				
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)			(1,958)		(7,689)			4,698				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	(33)	(84,865)	2602.968	(1,884)			(393)		(708)			942				
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)			(23,793)		(170,586)			57,103				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(17)	(4,240)	242.89	(100)			(21)		(20)			50				
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)			(7,250)		(29,786)			17,399				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(159)	(413,600)	2604.56	(9,141)			(1,904)		(3,358)			4,570				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(74)	(226,699)	3078.11	(8,492)			(1,769)		(10,400)			4,246				
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)			(23,833)		(176,083)			57,200				
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)			(6,567)		(33,334)			15,761				
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)			(4,718)		(22,918)			11,323				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/15/2023	(12)	(36,672)	3062.3	(1,309)			(273)		(1,779)			655				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/15/2023	(5)	(16,176)	3065.82	(632)			(132)		(843)			316				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/15/2023	(1,316)	(5,096,539)	3873.33	(196,452)			(40,928)		(308,156)			98,226				
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)			(12,269)		(94,563)			29,446				
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)			(1,952)		(9,965)			4,685				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/18/2023	(8)	(23,842)	3062.3	(973)			(203)		(1,340)			486				
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)			(37,299)		(269,010)			89,518				
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)			(1,580)		(7,353)			3,793				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(89)	(229,835)	2594.225	(5,079)			(1,058)		(2,375)			2,540				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(4)	(12,139)	3069.81	(475)			(99)		(624)			237				
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)			(25,188)		(183,689)			60,452				
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)			(4,495)		(24,151)			10,788				
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)			(22,106)		(167,911)			53,054				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(329)	(79,501)	241.79	(1,876)			(391)		(539)			938				
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)			(7,168)		(42,936)			17,204				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(73)	(188,104)	2583.475	(4,157)			(866)		(2,396)			2,079				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(22)	(67,940)	3049.18	(2,547)			(531)		(3,822)			1,273				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(1,424)	(5,397,874)	3789.93	(204,797)			(42,666)		(351,012)			102,399				
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)			(116)		(452)			278				
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)			(10,084)		(71,472)			24,201				
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)			(6,585)		(42,840)			15,805				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(467)	(1,195,829)	2559.331	(26,428)			(5,506)		(22,674)			13,214				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(30)	(92,316)	3033.71	(3,877)			(808)		(6,155)			1,939				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(1,760)	(6,500,619)	3693.23	(255,240)			(53,175)		(466,342)			127,620				
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)			(18,561)		(154,538)			44,547				
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)			(7,880)		(56,002)			18,911				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/25/2023	(99)	(299,303)	3033.71	(11,775)			(2,453)		(18,821)			5,887				

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S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/25/2023	(625)	(2,306,797)	3693.23	(115,036)			(23,966)		(212,848)			57,518				
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)			(4,209)		(32,108)			10,101				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2023	(10)	(30,394)	3025.81	(1,216)			(253)		(2,054)			608				
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)			(24,649)		(229,529)			59,159				
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)			(9,123)		(73,504)			21,894				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	(228)	(579,210)	2537.669	(12,801)			(2,667)		(14,924)			6,400				
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)			(38,717)		(351,687)			92,920				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(695)	(166,299)	239.38	(3,925)			(818)		(1,997)			1,962				
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)			(4,851)		(34,640)			11,643				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(246)	(630,817)	2561.321	(13,941)			(2,904)		(11,772)			6,971				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(200)	(606,896)	3034.33	(22,117)			(4,608)		(37,112)			11,058				
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)			(41,314)		(358,773)			99,154				
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)			(10,251)		(90,377)			24,603				
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)			(7,815)		(62,862)			18,756				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	(56)	(167,991)	3011.57	(6,520)			(1,358)		(12,204)			3,260				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	(11)	(33,297)	3021.27	(1,265)			(264)		(2,237)			633				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	(1,857)	(6,659,006)	3585.62	(247,055)			(51,470)		(485,066)			123,527				
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)			(26,409)		(232,828)			63,382				
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)			(2,413)		(21,210)			5,792				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	(125)	(375,337)	3011.57	(14,899)			(3,104)		(27,781)			7,449				
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)			(36,431)		(367,655)			87,434				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	(252)	(442,470)	1757.92	(9,602)			(2,800)		(14,718)			4,801				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	(232)	(592,675)	2557.818	(13,098)			(3,820)		(11,764)			6,549				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	(11)	(33,567)	3033.83	(1,314)			(383)		(2,210)			657				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	(497)	(1,830,011)	3678.43	(116,007)			(33,835)		(222,672)			58,004				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(251)	(60,198)	239.93	(1,421)			(414)		(668)			710				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(142)	(250,910)	1768.87	(5,470)			(1,595)		(6,975)			2,735				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(25)	(65,272)	2569.448	(1,443)			(421)		(1,094)			721				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(8)	(24,837)	3052.99	(1,026)			(299)		(1,535)			513				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(781)	(2,961,796)	3790.93	(139,546)			(40,701)		(239,327)			69,773				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(479)	(114,472)	239.07	(2,702)			(788)		(1,504)			1,351				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(1,487)	(2,627,721)	1766.74	(57,022)			(16,631)		(75,863)			28,511				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(135)	(345,741)	2563.361	(7,641)			(2,229)		(6,363)			3,820				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(84)	(255,532)	3049.59	(9,462)			(2,760)		(14,508)			4,731				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(1,443)	(5,460,777)	3783.28	(205,732)			(60,005)		(356,469)			102,866				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	(885)	(1,552,017)	1754.09	(33,679)			(9,823)		(54,864)			16,839				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	(639)	(1,126,273)	1761.89	(24,440)			(7,128)		(35,272)			12,220				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	(261)	(665,325)	2548.4	(14,637)			(4,269)		(15,107)			7,319				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	(94)	(239,359)	2557.103	(5,290)			(1,543)		(4,828)			2,645				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	(142)	(430,313)	3028.29	(16,333)			(4,764)		(27,644)			8,167				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	(18)	(55,444)	3041.48	(2,124)			(619)		(3,394)			1,062				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	(1,583)	(5,762,293)	3639.66	(288,719)			(84,210)		(556,081)			144,359				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	(612)	(2,293,055)	3744.52	(78,576)			(22,918)		(136,804)			39,288				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	(444)	(778,592)	1754.35	(16,740)			(4,882)		(27,498)			8,370				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	(144)	(366,972)	2543.441	(8,110)			(2,365)		(8,936)			4,055				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	(652)	(2,355,608)	3612.39	(160,810)			(46,903)		(322,392)			80,405				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	(425)	(745,363)	1755.52	(16,025)			(4,674)		(25,888)			8,013				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	(26)	(79,786)	3031.82	(3,112)			(908)		(5,210)			1,556				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	(650)	(2,330,967)	3588.84	(140,210)			(40,894)		(286,931)			70,105				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(864)	(205,706)	238.06	(4,834)			(1,410)		(3,310)			2,417				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(692)	(1,211,992)	1751.99	(26,179)			(7,636)		(44,374)			13,090				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(118)	(300,584)	2544.096	(6,643)			(1,938)		(7,279)			3,321				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(118)	(356,723)	3026	(13,668)			(3,986)		(23,529)			6,834				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(1,360)	(4,865,448)	3577.03	(195,890)			(57,135)		(380,382)			97,945				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	(605)	(1,060,918)	1752.96	(22,704)			(6,622)		(38,326)			11,352				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/13/2023	(643)	(1,132,609)	1761.19	(23,898)			(6,970)		(36,116)			11,949				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	(48)	(120,826)	2538.905	(2,658)			(775)		(3,124)			1,329				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	(16)	(47,904)	3028.21	(2,031)			(592)		(3,319)			1,016				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	(1,940)	(6,952,890)	3583.07	(258,017)			(75,255)		(497,189)			129,009				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/13/2023	(809)	(2,968,137)	3669.91	(102,183)			(29,803)		(186,386)			51,091				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	(865)	(1,515,871)	1752.96	(32,440)			(9,462)		(54,878)			16,220				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	(13)	(38,703)	3028.21	(1,583)			(462)		(2,605)			791				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	(982)	(3,518,136)	3583.07	(268,255)			(78,241)		(554,756)			134,127				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2023	(240)	(423,247)	1761.04	(9,015)			(2,629)		(13,580)			4,508				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2023	(540)	(1,985,494)	3677.95	(120,961)			(35,280)		(225,626)			60,480				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	(730)	(1,288,885)	1766.46	(27,582)			(8,045)		(37,963)			13,791				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	(140)	(356,028)	2550.373	(7,833)			(2,285)		(8,028)			3,916				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	(100)	(306,303)	3052.59	(12,984)			(3,787)		(18,919)			6,492				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	(1,169)	(4,348,653)	3719.98	(170,551)			(49,744)		(300,550)			85,275				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(1,049)	(247,792)	236.25	(5,823)			(1,698)		(5,376)			2,912				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(444)	(783,656)	1763.21	(16,770)			(4,891)		(24,349)			8,385				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(249)	(633,873)	2541.712	(13,945)			(4,067)		(15,954)			6,973				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(109)	(333,162)	3047.25	(13,233)			(3,860)		(19,839)			6,617				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(1,081)	(3,994,632)	3695.16	(166,807)			(48,652)		(301,670)			83,403				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	(577)	(1,013,971)	1758.26	(21,699)			(6,329)		(34,045)			10,849				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	(571)	(1,009,049)	1766.38	(21,695)			(6,328)		(29,829)			10,847				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	(59)	(150,000)	2534.564	(3,300)			(963)		(4,115)			1,650				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	(54)	(136,469)	2545.113	(3,002)			(876)		(3,298)			1,501				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	(18)	(55,275)	3053.27	(2,416)			(705)		(3,545)			1,208				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	(840)	(3,077,711)	3665.78	(112,340)			(32,766)		(204,351)			56,170				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	(1,609)	(6,037,646)	3752.75	(192,158)			(56,046)		(331,046)			96,079				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	(236)	(416,477)	1766.38	(8,996)			(2,624)		(12,354)			4,498				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	(180)	(550,346)	3053.27	(19,132)			(5,580)		(28,095)			9,566				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	(631)	(2,368,812)	3752.75	(108,871)			(31,754)		(186,288)			54,435				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	(169)	(299,674)	1770.71	(6,443)			(1,879)		(8,288)			3,221				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	(8)	(23,987)	3061.55	(1,060)			(309)		(1,485)			530				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	(447)	(1,698,211)	3797.34	(96,193)			(28,056)		(156,250)			48,096				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	(821)	(1,458,613)	1775.83	(31,506)			(9,189)		(37,002)			15,753				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	(248)	(633,355)	2558.242	(13,934)			(4,064)		(13,039)			6,967				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	(31)	(95,064)	3070.68	(4,021)			(1,173)		(5,385)			2,011				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	(682)	(2,631,532)	3859.11	(116,051)			(33,848)		(180,655)			58,026				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(615)	(145,996)	237.36	(3,431)			(1,001)		(2,730)			1,715				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(451)	(802,001)	1777.81	(17,243)			(5,029)		(19,678)			8,622				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(75)	(190,945)	2561.239	(4,201)			(1,225)		(3,784)			2,100				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(148)	(454,389)	3074.36	(17,362)			(5,064)		(22,771)			8,681				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(1,625)	(6,224,369)	3830.6	(246,165)			(71,798)		(406,334)			123,082				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	(280)	(497,147)	1778.54	(10,738)			(3,132)		(12,060)			5,369				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	(1,149)	(2,052,986)	1786.64	(44,344)			(12,934)		(42,871)			22,172				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	(108)	(278,625)	2568.383	(6,130)			(1,788)		(5,018)			3,065				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	(3)	(10,727)	3075.89	(429)			(125)		(567)			215				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	(797)	(3,033,489)	3807.3	(112,668)			(32,861)		(186,729)			56,334				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	(1,387)	(5,410,417)	3901.06	(132,096)			(38,528)		(203,478)			66,048				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	(277)	(495,739)	1786.64	(10,708)			(3,123)		(10,418)			5,354				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	(63)	(196,207)	3090.18	(7,671)			(2,237)		(9,181)			3,835				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	(640)	(2,497,548)	3901.06	(113,644)			(33,146)		(170,806)			56,822				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	(298)	(531,778)	1784.95	(11,486)			(3,350)		(11,560)			5,743				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	(172)	(441,924)	2562.452	(9,722)			(2,836)		(8,700)			4,861				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	(27)	(84,182)	3088.07	(3,443)			(1,004)		(4,175)			1,722				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	(433)	(1,676,224)	3871.98	(113,516)			(33,109)		(170,370)			56,758				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	(503)	(898,210)	1784.06	(19,222)			(7,208)		(19,889)			9,611				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	(11)	(33,735)	3086.8	(1,425)			(535)		(1,744)			713				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	(1,034)	(3,987,377)	3856.1	(169,899)			(63,712)		(272,493)			84,950				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(1,094)	(259,110)	236.78	(6,063)			(2,274)		(5,360)			3,032				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(883)	(1,568,978)	1776.06	(33,733)			(12,650)		(40,132)			16,867				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(278)	(710,357)	2555.989	(15,628)			(5,860)		(15,267)			7,814				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(35)	(108,261)	3073.25	(4,269)			(1,601)		(5,685)			2,135				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(1,362)	(5,118,886)	3759.69	(214,014)			(80,255)		(373,440)			107,007				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	(119)	(211,939)	1775.39	(4,557)			(1,709)		(5,492)			2,278				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/03/2023	(637)	(1,135,087)	1781.91	(24,518)			(9,194)		(26,237)			12,259				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	(74)	(189,662)	2548.262	(4,173)			(1,565)		(4,495)			2,086				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	(67)	(207,124)	3072.35	(8,679)			(3,254)		(11,418)			4,339				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/03/2023	(36)	(112,203)	3083.97	(4,831)			(1,812)		(5,985)			2,415				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	(1,067)	(3,970,230)	3719.89	(128,523)			(48,196)		(226,691)			64,261				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/03/2023	(1,962)	(7,397,760)	3770.55	(139,913)			(52,467)		(241,263)			69,956				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/06/2023	(170)	(302,492)	1781.91	(6,534)			(2,450)		(7,029)			3,267				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/06/2023	(27)	(83,283)	3083.97	(3,678)			(1,379)		(4,566)			1,839				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/06/2023	(604)	(2,276,443)	3770.55	(137,487)			(51,558)		(235,242)			68,743				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2023	(124)	(222,297)	1785.59	(4,757)			(1,784)		(4,842)			2,379				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2023	(182)	(464,851)	2550.51	(10,227)			(3,835)		(10,779)			5,113				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2023	(9)	(27,514)	3091.35	(1,202)			(451)		(1,429)			601				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2023	(551)	(2,097,250)	3806.8	(111,652)			(41,870)		(187,426)			55,826				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2023	(143)	(33,750)	236.33	(790)			(296)		(752)			395				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2023	(1,547)	(2,766,352)	1787.74	(59,477)			(22,304)		(58,015)			29,738				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2023	(7)	(22,654)	3095.4	(988)			(370)		(1,151)			494				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2023	(747)	(2,859,022)	3828.11	(138,207)			(51,828)		(225,759)			69,104				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/09/2023	(501)	(892,075)	1781.95	(19,269)			(7,226)		(20,825)			9,634				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/09/2023	(180)	(460,826)	2553.648	(10,138)			(3,802)		(10,312)			5,069				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/09/2023	(85)	(263,416)	3085.72	(10,578)			(3,967)		(13,026)			5,289				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/09/2023	(1,161)	(4,351,449)	3748.57	(179,585)			(67,344)		(314,051)			89,792				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/10/2023	(653)	(1,175,455)	1800.8	(24,802)			(9,301)		(19,170)			12,401				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/10/2023	(385)	(694,739)	1804.21	(15,076)			(5,653)		(10,551)			7,538				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/10/2023	(135)	(349,474)	2585.782	(7,688)			(2,883)		(5,085)			3,844				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/10/2023	(41)	(128,959)	3118.7	(5,300)			(1,988)		(5,382)			2,650				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/10/2023	(9)	(29,396)	3124.94	(1,243)			(466)		(1,236)			622				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/10/2023	(809)	(3,200,718)	3956.37	(99,697)			(37,387)		(151,839)			49,849				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/10/2023	(969)	(3,869,663)	3992.93	(146,926)			(55,097)		(207,032)			73,463				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/13/2023	(766)	(1,382,054)	1804.21	(29,991)			(11,246)		(21,182)			14,995				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/13/2023	(25)	(79,034)	3124.94	(3,225)			(1,209)		(3,191)			1,612				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/13/2023	(627)	(2,501,780)	3992.93	(104,019)			(39,007)		(144,273)			52,009				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2022	11/14/2023	(158)	(284,252)	1801.03	(6,055)			(2,270)		(4,666)			3,027				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2022	11/14/2023	(20)	(63,584)	3120.44	(2,728)			(1,023)		(2,799)			1,364				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2022	11/14/2023	(386)	(1,528,689)	3957.25	(99,717)			(37,394)		(137,000)			49,859				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2023	(351)	(632,302)	1803.56	(13,594)			(5,098)		(9,882)			6,797				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2023	(152)	(392,126)	2588.028	(8,627)			(3,235)		(5,601)			4,313				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2023	(732)	(2,922,831)	3991.73	(143,041)			(53,640)		(197,245)			71,520				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	(459)	(110,318)	240.26	(2,592)			(972)		(1,382)			1,296				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	(555)	(999,052)	1801.5	(21,380)			(8,017)		(16,335)			10,690				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	(39)	(121,723)	3121.94	(4,995)			(1,873)		(5,025)			2,498				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	(1,215)	(4,809,235)	3958.79	(184,976)			(69,366)		(276,802)			92,488				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	(359)	(646,156)	1799.92	(13,892)			(5,210)		(10,936)			6,946				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	(809)	(1,458,730)	1802.74	(31,654)			(11,870)		(23,320)			15,827				
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)			(817)		(599)			1,089				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	(189)	(488,290)	2586.07	(10,742)			(4,028)		(7,214)			5,371				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	(140)	(361,283)	2587.403	(7,948)			(2,981)		(5,236)			3,974				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	(19)	(60,662)	3119.55	(2,536)			(951)		(2,583)			1,268				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	(33)	(103,430)	3124.78	(4,121)			(1,545)		(4,017)			2,061				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	(703)	(2,774,591)	3946.56	(106,771)			(40,039)		(156,804)			53,386				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	(1,487)	(5,897,073)	3965.34	(194,856)			(73,071)		(285,791)			97,428				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/20/2023	(436)	(786,308)	1802.74	(17,063)			(6,399)		(12,677)			8,531				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/20/2023	(881)	(3,493,513)	3965.34	(161,579)			(60,592)		(226,750)			80,789				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	(918)	(219,590)	239.09	(5,138)			(1,927)		(3,376)			2,569				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	(103)	(186,111)	1804.69	(3,908)			(1,466)		(2,892)			1,954				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	(477)	(1,882,635)	3949.94	(110,821)			(41,558)		(154,966)			55,411				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	(275)	(497,085)	1808.77	(10,588)			(3,970)		(7,118)			5,294				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	(410)	(741,042)	1809.42	(15,636)			(5,863)		(10,467)			7,818				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	(102)	(264,061)	2591.748	(5,809)			(2,179)		(3,645)			2,905				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	(121)	(313,839)	2595.28	(6,873)			(2,577)		(4,115)			3,437				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	(64)	(201,633)	3138.07	(8,255)			(3,096)		(7,534)			4,128				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	(656)	(2,625,710)	4003.58	(100,360)			(37,635)		(139,243)			50,180				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	(1,547)	(6,228,319)	4027.26	(266,703)			(100,014)		(390,826)			133,352				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/23/2023	(7)	(28,033)	4027.26	(709)			(266)		(740)			354				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	(172)	(17,236)	100	(445)			(167)		(409)			222				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	(186)	(337,254)	1809.42	(7,150)			(2,681)		(4,794)			3,575				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	(405)	(734,018)	1810.23	(15,855)			(5,946)		(10,257)			7,927				
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)			(194)		(214)			258				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/24/2023	(14)	(25,000)	1850.394	(983)			(184)		(131)			246				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	(32)	(99,711)	3140.15	(4,367)			(1,638)		(3,971)			2,184				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	(1,259)	(5,068,388)	4026.12	(170,661)			(63,998)		(239,697)			85,330				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	(1,479)	(5,955,543)	4027.26	(192,448)			(72,168)		(272,207)			96,224				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/27/2023	(184)	(332,497)	1810.23	(7,149)			(2,681)		(4,691)			3,574				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/27/2023	(225)	(907,203)	4026.12	(66,208)			(24,828)		(82,662)			33,104				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/28/2023	(64)	(115,432)	1803.8	(2,482)			(931)		(1,862)			1,241				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/28/2023	(395)	(1,563,991)	3963.94	(90,170)			(33,814)		(124,821)			45,085				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	(254)	(458,284)	1803.87	(9,807)			(3,678)		(7,404)			4,904				
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)			(171)		(186)			228				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	(124)	(320,503)	2588.359	(7,051)			(2,644)		(4,732)			3,526				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	(430)	(1,700,956)	3957.63	(93,269)			(34,976)		(130,866)			46,635				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(1,967)	(473,398)	240.7	(11,078)			(4,154)		(5,799)			5,539				
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)			(403)		(802)			537				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(768)	(1,391,687)	1811.32	(29,365)			(11,012)		(19,374)			14,682				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(365)	(950,212)	2600.628	(20,905)			(7,839)		(11,801)			10,452				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(58)	(181,718)	3143.77	(7,855)			(2,946)		(7,184)			3,927				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(1,278)	(5,215,402)	4080.11	(244,584)			(91,719)		(319,914)			122,292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	(439)	(795,967)	1812.15	(16,954)			(7,771)		(10,925)			8,477				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/01/2023	(403)	(731,687)	1813.74	(15,878)			(7,277)		(9,712)			7,939				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	(12)	(36,934)	3145.54	(1,548)			(709)		(1,379)			774				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/01/2023	(1,104)	(4,496,603)	4071.7	(177,941)			(81,557)		(239,368)			88,971				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	(680)	(2,771,376)	4076.57	(122,216)			(56,016)		(158,438)			61,108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/04/2023	(249)	(451,866)	1813.74	(9,805)			(4,494)		(6,057)			4,903				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/04/2023	(538)	(2,191,216)	4071.7	(104,360)			(47,831)		(131,759)			52,180				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	(130)	(234,412)	1806.17	(5,087)			(2,331)		(3,678)			2,543				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	(12)	(30,980)	2599.251	(682)			(312)		(399)			341				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	(279)	(1,117,163)	3998.84	(64,403)			(29,518)		(86,192)			32,201				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	(344)	(619,790)	1802.9	(13,078)			(5,994)		(10,395)			6,539				
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)			(1,036)		(1,048)			1,130				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	(300)	(778,937)	2599.061	(17,137)			(7,854)		(10,078)			8,568				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	(23)	(71,746)	3131.22	(3,116)			(1,428)		(3,183)			1,558				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	(881)	(3,471,538)	3941.26	(189,548)			(86,876)		(279,980)			94,774				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(1,821)	(441,789)	242.57	(10,338)			(4,738)		(4,051)			5,169				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(623)	(1,122,637)	1802.76	(23,688)			(10,857)		(18,927)			11,844				
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)			(669)		(593)			729				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(158)	(410,585)	2604.685	(9,033)			(4,140)		(4,911)			4,516				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(126)	(393,021)	3131.3	(16,425)			(7,528)		(16,819)			8,212				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(1,301)	(5,119,783)	3933.92	(228,854)			(104,891)		(355,027)			114,427				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	(679)	(1,223,574)	1801.6	(26,552)			(12,169)		(21,144)			13,276				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	(203)	(365,772)	1804.59	(7,791)			(3,571)		(5,968)			3,895				
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)			(258)		(225)			281				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/08/2023	(7)	(12,500)	1842.122	(493)			(113)		(89)			123				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	(135)	(351,116)	2594.039	(7,725)			(3,540)		(4,904)			3,862				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	(12)	(39,020)	3134.84	(1,643)			(753)		(1,615)			821				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	(1,546)	(6,081,471)	3934.38	(201,737)			(92,463)		(301,770)			100,869				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	(478)	(1,894,491)	3963.51	(78,466)			(35,963)		(112,750)			39,233				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	(202)	(364,451)	1801.6	(7,909)			(3,625)		(6,344)			3,954				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	(38)	(119,194)	3129.99	(5,162)			(2,366)		(5,378)			2,581				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	(623)	(2,451,129)	3934.38	(114,503)			(52,481)		(168,335)			57,252				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	(671)	(161,638)	240.89	(3,782)			(1,734)		(2,001)			1,891				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	(277)	(500,850)	1806.92	(10,868)			(4,981)		(7,892)			5,434				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	(424)	(1,690,651)	3990.56	(121,513)			(55,693)		(168,894)			60,756				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	(986)	(1,785,097)	1809.79	(38,380)			(17,591)		(26,657)			19,190				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	(219)	(569,998)	2605.932	(12,540)			(5,747)		(6,821)			6,270				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	(782)	(3,143,622)	4019.65	(187,608)			(85,987)		(269,010)			93,804				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(367)	(88,865)	242.02	(2,088)			(957)		(922)			1,044				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(597)	(1,077,946)	1806.81	(22,852)			(10,474)		(17,113)			11,426				
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)			(1,342)		(1,162)			1,464				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(110)	(285,120)	2603.759	(6,273)			(2,875)		(3,531)			3,136				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(117)	(368,682)	3140.74	(14,827)			(6,796)		(14,418)			7,413				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(1,067)	(4,263,729)	3995.32	(169,962)			(77,899)		(247,185)			84,981				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	(747)	(1,338,957)	1792.17	(28,788)			(13,194)		(27,895)			14,394				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	(520)	(934,906)	1796.8	(19,633)			(8,998)		(17,942)			9,817				
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)			(696)		(542)			759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2021	12/15/2023	(11)	(20,000)	1847.697	(828)			(190)		(128)			207				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	(242)	(628,020)	2593.37	(13,816)			(6,333)		(9,015)			6,908				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	(53)	(165,276)	3116.01	(6,582)			(3,017)		(7,706)			3,291				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	(9)	(28,613)	3123.69	(1,205)			(552)		(1,307)			602				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	(1,252)	(4,824,265)	3852.36	(184,325)			(84,482)		(295,203)			92,163				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	(1,126)	(4,388,244)	3895.75	(140,675)			(64,476)		(218,263)			70,337				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/16/2023	(8)	(28,939)	3852.36	(697)			(320)		(1,525)			349				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	(485)	(869,991)	1792.17	(18,705)			(8,573)		(18,228)			9,352				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	(5)	(17,134)	3116.01	(764)			(350)		(904)			382				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	(650)	(2,502,862)	3852.36	(116,369)			(53,336)		(185,494)			58,184				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	(1,365)	(328,230)	240.43	(7,713)			(3,535)		(4,463)			3,857				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	(388)	(694,839)	1790.27	(14,870)			(6,815)		(15,069)			7,435				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	(5)	(16,701)	3113.87	(755)			(346)		(895)			377				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	(574)	(2,191,868)	3817.66	(147,750)			(67,719)		(249,962)			73,875				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	(701)	(1,256,114)	1790.64	(26,881)			(12,320)		(27,119)			13,440				
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)			(1,655)		(1,943)			1,805				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	(437)	(1,125,617)	2578.415	(24,764)			(11,350)		(19,865)			12,382				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	(1,061)	(4,055,824)	3821.62	(182,781)			(83,775)		(305,383)			91,390				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	(492)	(118,633)	240.97	(2,788)			(1,278)		(1,494)			1,394				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	(597)	(1,072,886)	1795.9	(22,960)			(10,523)		(21,184)			11,480				
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)			(1,347)		(1,371)			1,469				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	(96)	(299,680)	3124.43	(12,448)			(5,705)		(13,983)			6,224				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	(1,480)	(5,741,930)	3878.44	(265,901)			(121,871)		(425,589)			132,951				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	(241)	(432,187)	1792.83	(9,249)			(4,239)		(9,020)			4,624				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	(707)	(1,269,344)	1795.31	(27,291)			(12,508)		(25,375)			13,645				

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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)			(265)		(248)			290				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/22/2023	(62)	(114,589)	1842.373	(4,480)			(1,027)		(869)			1,120				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	(244)	(629,313)	2577.669	(13,845)			(6,346)		(11,253)			6,922				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	(223)	(575,249)	2578.855	(12,655)			(5,800)		(10,136)			6,328				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	(36)	(111,181)	3119.48	(4,744)			(2,174)		(5,485)			2,372				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	(16)	(49,780)	3124.18	(2,071)			(949)		(2,319)			1,035				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	(1,820)	(6,958,279)	3822.39	(246,015)			(112,757)		(405,749)			123,007				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	(1,439)	(5,534,363)	3844.82	(200,466)			(91,880)		(325,288)			100,233				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/26/2023	(192)	(345,024)	1795.31	(7,384)			(3,384)		(6,952)			3,692				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/26/2023	(346)	(1,331,906)	3844.82	(90,518)			(41,487)		(150,491)			45,259				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	(248)	(445,285)	1796.35	(9,485)			(4,347)		(8,828)			4,742				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	(109)	(340,664)	3127.52	(13,627)			(6,246)		(15,080)			6,813				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	(589)	(2,256,042)	3829.25	(158,510)			(72,651)		(269,283)			79,255				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(379)	(90,540)	238.84	(2,119)			(971)		(1,585)			1,059				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(191)	(342,465)	1790.28	(7,500)			(3,437)		(7,544)			3,750				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2023	(65)	(120,000)	1852.66	(4,536)			(1,040)		(731)			1,134				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(96)	(247,222)	2562.808	(5,439)			(2,493)		(5,332)			2,719				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(129)	(401,358)	3117.34	(16,577)			(7,598)		(19,603)			8,288				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(1,098)	(4,154,576)	3783.22	(189,898)			(87,037)		(329,935)			94,949				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	(1,208)	(2,165,864)	1792.36	(46,566)			(21,343)		(46,156)			23,283				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	(436)	(782,731)	1795.8	(16,907)			(7,749)		(15,729)			8,453				
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)			(260)		(158)			283				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/29/2023	(78)	(144,873)	1856.306	(5,809)			(1,331)		(810)			1,452				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	(51)	(130,079)	2572.202	(2,862)			(1,312)		(2,517)			1,431				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	(10)	(32,605)	3121.73	(1,363)			(625)		(1,577)			681				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	(6)	(19,726)	3127.34	(854)			(391)		(964)			427				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	(1,470)	(5,645,624)	3839.5	(225,379)			(103,299)		(370,263)			112,690				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	(1,200)	(4,620,490)	3849.28	(202,684)			(92,897)		(334,000)			101,342				
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)			(1,938)		(1,884)			2,115				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(84)	(149,760)	1792.36	(3,205)			(1,469)		(3,214)			1,602				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(7)	(21,603)	3121.73	(987)			(452)		(1,152)			494				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(441)	(1,694,929)	3839.5	(101,394)			(46,472)		(169,624)			50,697				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(209)	(375,223)	1792.66		(8,067)		(4,370)		(8,027)			3,698				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(82)	(210,478)	2571.41		(4,631)		(2,508)		(4,146)			2,122				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(11)	(35,126)	3123.78		(1,588)		(860)		(1,856)			728				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(552)	(2,112,531)	3824.14		(155,010)		(83,964)		(270,024)			71,046				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(230)	(55,420)	241.05		(1,297)		(702)		(720)			594				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(78)	(139,795)	1797.66		(3,057)		(1,656)		(2,752)			1,401				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(31)	(81,064)	2583.862		(1,783)		(966)		(1,376)			817				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(108)	(339,630)	3132.88		(13,693)		(7,417)		(15,012)			6,276				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(1,201)	(4,625,981)	3852.97		(219,501)		(118,896)		(363,161)			100,604				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(403)	(722,278)	1791.07		(15,385)		(8,333)		(15,920)			7,051				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(918)	(1,654,954)	1802.15		(35,251)		(19,094)		(30,184)			16,156				
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)			(1,656)		(908)			1,529				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(295)	(760,320)	2579.656		(16,727)		(9,060)		(13,617)			7,667				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(14)	(44,514)	3121.78		(1,901)		(1,030)		(2,199)			871				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(34)	(107,214)	3141.49		(4,497)		(2,436)		(4,733)			2,061				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(973)	(3,704,713)	3808.1		(126,999)		(68,791)		(212,121)			58,208				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(1,226)	(4,776,794)	3895.08		(173,748)		(94,113)		(276,354)			79,634				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(275)	(496,000)	1802.15		(10,565)		(5,723)		(9,104)			4,842				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(71)	(223,140)	3141.49		(9,751)		(5,282)		(10,321)			4,469				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(948)	(3,693,397)	3895.08		(147,953)		(80,141)		(235,863)			67,812				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(246)	(442,958)	1799.78		(9,524)		(5,159)		(8,491)			4,365				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(70)	(183,348)	2603.377		(4,034)		(2,185)		(2,450)			1,849				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(498)	(1,938,042)	3892.09		(129,005)		(69,877)		(212,541)			59,127				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(353)	(635,465)	1802.1		(13,726)		(7,435)		(11,723)			6,291				
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)			(291)		(198)			269				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(95)	(246,525)	2600.59		(5,424)		(2,938)		(3,426)			2,486				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(790)	(3,097,822)	3919.25		(140,793)		(76,263)		(221,699)			64,530				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(1,014)	(246,411)	242.96		(5,766)		(3,123)		(2,437)			2,643				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(508)	(918,638)	1807.44		(19,659)		(10,649)		(15,445)			9,010				
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)			(10,987)		(6,742)			10,141				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(139)	(437,213)	3152.65		(17,046)		(9,233)		(16,812)			7,813				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(1,424)	(5,653,391)	3969.61		(221,709)		(120,093)		(331,766)			101,617				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(340)	(614,895)	1806.71		(13,282)		(7,194)		(10,499)			6,087				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(576)	(1,042,652)	1808.7		(22,313)		(12,086)		(17,175)			10,227				
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)			(752)		(514)			694				
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)			(2,508)		(1,532)			2,316				
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)			(3,516)		(2,140)			3,246				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(143)	(373,989)	2614.491		(8,228)		(4,457)		(4,335)			3,771				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(97)	(252,900)	2617.67		(5,564)		(3,014)		(2,805)			2,550				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(52)	(163,342)	3155.62		(6,966)		(3,773)		(6,793)			3,193				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(741)	(2,952,129)	3983.17		(96,638)		(52,346)		(142,687)			44,292				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(3,313)	(13,248,560)	3999.09		(550,172)		(298,010)		(815,940)			252,162				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(216)	(391,260)	1808.7		(8,334)		(4,514)		(6,505)			3,820				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(64)	(202,484)	3155.62		(8,600)		(4,658)		(8,426)			3,942				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(477)	(1,907,743)	3999.09		(132,100)		(71,554)		(197,672)			60,546				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(755)	(1,363,755)	1806.5		(29,184)		(15,808)		(23,636)			13,376				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(8)	(26,014)	3153.34		(1,121)		(607)		(1,151)			514				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(762)	(3,040,455)	3990.97		(181,408)		(98,263)		(274,866)			83,145				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(294)	(527,870)	1798.19		(11,508)		(6,233)		(10,579)			5,274				
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)			(736)		(608)			679				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(287)	(752,392)	2619.135		(16,553)		(8,966)		(8,324)			7,587				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(33)	(102,797)	3139.23		(4,192)		(2,270)		(4,715)			1,921				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(773)	(3,036,070)	3928.86		(156,885)		(84,979)		(247,396)			71,906				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(393)	(703,743)	1791.06		(14,779)		(8,005)		(15,877)			6,774				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(863)	(1,551,174)	1798.29		(32,730)		(17,729)		(31,092)			15,001				
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)			(315)		(403)			291				
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)			(557)		(615)			514				
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)			(1,665)		(1,538)			1,537				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(49)	(128,700)	2612.386		(2,831)		(1,534)		(1,565)			1,298				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(3)	(10,364)	3127.16		(433)		(235)		(517)			199				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(2)	(6,233)	3140.17		(216)		(117)		(238)			99				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(1,432)	(5,582,046)	3898.85		(210,994)		(114,289)		(324,643)			96,706				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(1,964)	(7,801,276)	3972.61		(281,312)		(152,377)		(412,889)			128,935				
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)			(2,706)		(7,830)			2,498				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/20/2024	(6)	(25,254)	3972.61		(702)		(380)		(1,451)			322				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(237)	(426,018)	1798.29		(8,989)		(4,869)		(8,587)			4,120				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(71)	(221,472)	3140.17		(9,503)		(5,148)		(10,730)			4,356				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(765)	(3,040,849)	3972.61		(143,626)		(77,797)		(216,231)			65,828				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(245)	(441,501)	1801.87		(9,316)		(5,046)		(8,395)			4,270				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(94)	(247,115)	2615.129		(5,437)		(2,945)		(2,928)			2,492				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(567)	(2,280,005)	4019.81		(154,414)		(83,641)		(227,068)			70,773				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(586)	(1,056,399)	1801.8		(22,290)		(12,074)		(20,151)			10,216				
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)			(569)		(694)			525				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(33)	(85,280)	2617.005		(1,876)		(1,016)		(988)			860				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(14)	(42,669)	3147.84		(1,941)		(1,052)		(2,086)			890				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(693)	(2,782,514)	4016.95		(175,525)		(95,076)		(261,649)			80,449				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(1,015)	(247,935)	244.3		(5,826)		(3,156)		(2,085)			2,670				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(278)	(499,985)	1800.12		(10,500)		(5,687)		(9,829)			4,812				
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)			(2,719)		(3,853)			2,510				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(164)	(430,676)	2618.244		(9,475)		(5,132)		(4,920)			4,343				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(222)	(699,324)	3145.3		(29,344)		(15,895)		(32,502)			13,449				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(1,692)	(6,795,213)	4016.22		(339,756)		(184,034)		(497,917)			155,721				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(1,499)	(2,698,932)	1800.06		(56,947)		(30,847)		(53,212)			26,101				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(529)	(952,674)	1800.64		(20,006)		(10,837)		(18,602)			9,169				
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)			(11,055)		(17,575)			10,205				

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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)			(2,477)		(3,893)			2,287				
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)			(145)		(195)			134				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(70)	(220,550)	3145.97		(9,285)		(5,029)		(10,047)			4,256				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(3)	(8,547)	3146.59		(358)		(194)		(388)			164				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(902)	(3,664,506)	4060.43		(122,968)		(66,607)		(169,660)			56,360				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(1,914)	(7,789,214)	4070.56		(288,733)		(156,397)		(397,558)			132,336				
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)			(4,665)		(20,409)			4,306				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(297)	(534,832)	1800.06		(11,231)		(6,084)		(10,604)			5,148				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(75)	(237,091)	3145.97		(10,456)		(5,663)		(11,392)			4,792				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(940)	(3,827,054)	4070.56		(168,255)		(91,138)		(234,919)			77,117				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(90)	(161,892)	1797.5		(3,464)		(1,877)		(3,353)			1,588				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(70)	(182,288)	2610.579		(4,010)		(2,172)		(2,335)			1,838				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(12)	(38,351)	3142.67		(1,722)		(933)		(1,965)			789				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(594)	(2,385,052)	4017.77		(146,036)		(79,103)		(218,870)			66,933				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(615)	(1,110,817)	1805.89		(23,327)		(12,636)		(20,044)			10,692				
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)			(473)		(560)			437				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(97)	(255,244)	2622.529		(5,615)		(3,042)		(2,799)			2,574				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(1,023)	(4,171,816)	4076.6		(247,869)		(134,262)		(345,655)			113,607				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(97)	(23,760)	245.2		(556)		(347)		(177)			208				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(358)	(647,134)	1809.9		(13,719)		(8,575)		(10,919)			5,145				

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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)			(2,510)		(2,398)			2,008				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(100)	(264,906)	2637.86		(5,828)		(3,642)		(2,354)			2,185				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(77)	(242,936)	3165.11		(10,137)		(6,336)		(10,191)			3,801				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(1,523)	(6,275,132)	4119.21		(312,313)		(195,196)		(414,189)			117,118				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/02/2024	(247)	(24,222)	98		(350)		(219)		(329)			131				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(1,334)	(2,414,505)	1810.28		(50,946)		(31,841)		(40,559)			19,105				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(362)	(655,849)	1813.82		(14,035)		(8,772)		(10,350)			5,263				
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)			(776)		(855)			621				
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)			(577)		(570)			462				
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)			(1,461)		(1,284)			1,169				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(88)	(233,687)	2642.88		(5,141)		(3,213)		(1,939)			1,928				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(6)	(18,634)	3166.59		(790)		(494)		(764)			296				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(1)	(3,101)	3172.36		(128)		(80)		(122)			48				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(1,657)	(6,856,047)	4136.48		(276,969)		(173,106)		(359,949)			103,863				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(627)	(2,622,693)	4179.76		(110,328)		(68,955)		(137,368)			41,373				
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)			(5,409)		(12,350)			4,327				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/05/2024	(251)	(453,704)	1810.28		(9,573)		(5,983)		(7,671)			3,590				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/05/2024	(1,261)	(5,214,100)	4136.48		(215,575)		(134,734)		(276,655)			80,841				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(381)	(689,079)	1806.55		(14,402)		(9,001)		(12,446)			5,401				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(23)	(61,182)	2614.28		(1,340)		(837)		(760)			502				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(4)	(14,120)	3161.29		(668)		(417)		(663)			250				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(674)	(2,770,967)	4111.08		(167,161)		(104,476)		(222,768)			62,685				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(274)	(66,524)	242.68		(1,557)		(973)		(752)			584				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(175)	(316,429)	1808.48		(6,645)		(4,153)		(5,542)			2,492				
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)			(1,722)		(2,064)			1,378				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(609)	(2,537,338)	4164		(133,924)		(83,703)		(167,084)			50,222				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(256)	(62,049)	242.42		(1,452)		(907)		(731)			544				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(608)	(1,096,789)	1803.22		(22,923)		(14,327)		(21,025)			8,596				
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)			(1,676)		(1,792)			1,341				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(175)	(457,806)	2611.53		(10,026)		(6,266)		(5,921)			3,760				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(75)	(237,307)	3156.28		(10,251)		(6,407)		(10,667)			3,844				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(2,253)	(9,276,817)	4117.86		(395,917)		(247,448)		(522,254)			148,469				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2024	(297)	(533,863)	1797.92		(11,211)		(7,007)		(11,174)			4,204				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(1,286)	(2,317,085)	1801.62		(49,354)		(30,846)		(45,685)			18,508				
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)			(302)		(384)			242				
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)			(5,538)		(6,161)			4,430				
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)			(2,508)		(2,322)			2,006				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(43)	(110,658)	2600.79		(2,423)		(1,515)		(1,640)			909				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2024	(1,208)	(4,928,541)	4081.5		(197,269)		(123,293)		(266,540)			73,976				

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S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(1,761)	(7,201,374)	4090.46		(283,228)		(177,018)		(377,363)			106,211				
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)			(1,017)		(2,298)			813				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/10/2024		(546)	4090.46		(12)		(7)		(12)			4				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/12/2024	(308)	(554,548)	1801.62		(11,867)		(7,417)		(10,993)			4,450				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/12/2024	(867)	(3,547,468)	4090.46		(190,146)		(118,841)		(252,235)			71,305				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2024	(343)	(619,649)	1807.29		(13,075)		(8,172)		(11,209)			4,903				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2024	(827)	(3,421,769)	4137.29		(211,293)		(132,058)		(272,865)			79,235				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(407)	(734,992)	1804.99		(15,214)		(9,509)		(13,840)			5,705				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2022	02/14/2024	(93)	(167,725)	1808.68	(6,508)			(2,034)		(2,970)			1,627				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(351)	(912,460)	2601.38		(19,983)		(12,489)		(13,564)			7,494				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(1,026)	(4,245,466)	4136.13		(196,240)		(122,650)		(251,763)			73,590				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(513)	(123,715)	241.09		(2,895)		(1,809)		(1,788)			1,086				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(2,073)	(3,747,020)	1807.46		(78,313)		(48,945)		(67,854)			29,367				
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)			(591)		(791)			473				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(202)	(526,131)	2600.79		(11,522)		(7,201)		(7,893)			4,321				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(86)	(271,956)	3166.59		(11,709)		(7,318)		(11,462)			4,391				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(1,930)	(8,004,259)	4147.6		(442,951)		(276,845)		(569,405)			166,107				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(485)	(876,135)	1804.75		(18,486)		(11,554)		(16,625)			6,932				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(1,637)	(2,955,434)	1805.95		(61,769)		(38,605)		(54,984)			23,163				

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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)			(4,386)		(7,230)			3,509				
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)			(1,549)		(2,004)			1,239				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(241)	(626,692)	2595.73		(13,725)		(8,578)		(10,006)			5,147				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(116)	(301,832)	2595.8		(6,610)		(4,131)		(4,815)			2,479				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(27)	(86,717)	3162.26		(3,781)		(2,363)		(3,826)			1,418				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(24)	(76,038)	3164.76		(2,677)		(1,673)		(2,595)			1,004				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(1,770)	(7,221,588)	4079.09		(307,143)		(191,964)		(413,820)			115,179				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(734)	(3,001,008)	4090.41		(120,451)		(75,282)		(161,432)			45,169				
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)			(8,934)		(27,158)			7,147				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/19/2024	(4)	(15,448)	4079.09		(450)		(281)		(508)			169				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(323)	(583,871)	1805.95		(12,261)		(7,663)		(10,945)			4,598				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(62)	(197,258)	3164.76		(8,699)		(5,437)		(8,683)			3,262				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(864)	(3,524,953)	4079.09		(200,051)		(125,032)		(270,778)			75,019				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(283)	(507,686)	1794.3		(10,712)		(6,695)		(11,462)			4,017				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(17)	(53,999)	3145.99		(2,572)		(1,607)		(2,832)			964				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(685)	(2,738,484)	3997.34		(143,148)		(89,467)		(208,974)			53,680				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(1,036)	(247,436)	238.84		(5,765)		(3,603)		(4,834)			2,162				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(185)	(332,279)	1794.23		(7,011)		(4,382)		(7,521)			2,629				
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)			(3,816)		(6,483)			3,053				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(160)	(412,679)	2578.95		(9,038)		(5,649)		(8,053)			3,389				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(105)	(331,620)	3146.28		(14,704)		(9,190)		(16,199)			5,514				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(2,259)	(9,016,022)	3991.05		(462,396)		(288,997)		(670,510)			173,398				

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UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/23/2024	(103)	(10,056)	98		(140)		(88)		(74)			53				
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)			(3,477)		(6,949)			2,781				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(2,131)	(3,821,602)	1792.97		(80,636)		(50,397)		(88,298)			30,238				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2024	(61)	(109,265)	1793.26	(4,196)			(1,311)		(2,514)			1,049				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(326)	(585,150)	1795.15		(12,288)		(7,680)		(13,079)			4,608				
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)			(1,792)		(2,536)			1,434				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(161)	(414,405)	2574		(9,075)		(5,672)		(8,545)			3,403				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(130)	(335,597)	2581.95		(7,350)		(4,593)		(6,346)			2,756				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(13)	(42,239)	3144.89		(1,525)		(953)		(1,692)			572				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(57)	(178,369)	3148.3		(7,706)		(4,816)		(8,368)			2,890				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(2,132)	(8,465,665)	3970.04		(348,863)		(218,039)		(519,706)			130,824				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(1,073)	(4,304,567)	4012.32		(165,236)		(103,272)		(233,756)			61,963				
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)			(840)		(3,511)			672				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2024	(8)	(30,053)	3970.04		(697)		(436)		(1,388)			261				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(155)	(278,373)	1792.97		(5,902)		(3,688)		(6,460)			2,213				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(3)	(10,013)	3144.89		(485)		(303)		(546)			182				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(1,088)	(4,319,562)	3970.04		(195,446)		(122,154)		(294,862)			73,292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(335)	(600,232)	1793.56		(12,665)		(7,916)		(13,826)			4,749				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(216)	(557,010)	2575.39		(12,199)		(7,624)		(11,376)			4,574				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(7)	(20,849)	3147.15		(1,003)		(627)		(1,126)			376				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(600)	(2,389,705)	3982.24		(150,438)		(94,024)		(229,844)			56,414				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(621)	(1,112,508)	1792.16		(23,474)		(14,671)		(26,206)			8,803				
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)			(260)		(405)			208				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(631)	(1,625,650)	2575.3		(35,602)		(22,251)		(33,275)			13,351				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(1,156)	(4,589,234)	3970.15		(254,178)		(158,861)		(388,061)			95,317				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(322)	(76,772)	238.16		(1,804)		(1,278)		(1,647)			526				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(1,160)	(2,075,060)	1789.08		(44,199)		(31,307)		(51,287)			12,891				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	03/01/2024	(749)	(1,344,077)	1794.21		(28,494)		(20,184)		(30,793)			8,311				
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)			(4,282)		(6,831)			3,023				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(1,056)	(1,901,010)	1800.01		(39,921)		(28,278)		(39,863)			11,644				
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)			(2,845)		(3,559)			2,008				
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)			(253)		(349)			178				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(108)	(277,630)	2570.603		(6,330)		(4,484)		(5,988)			1,846				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(238)	(614,195)	2578.362		(13,389)		(9,484)		(12,200)			3,905				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(142)	(445,293)	3140.11		(19,797)		(14,023)		(22,915)			5,774				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(4)	(11,506)	3160.11		(566)		(401)		(584)			165				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(1,933)	(7,637,156)	3951.39		(372,492)		(263,848)		(566,438)			108,643				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	03/01/2024	(1,108)	(4,409,953)	3981.35		(160,393)		(113,611)		(235,113)			46,781				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(1,421)	(5,749,666)	4045.64		(227,910)		(161,436)		(316,762)			66,474				
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)			(2,590)		(8,859)			1,828				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(415)	(747,762)	1800.01		(15,703)		(11,123)		(15,756)			4,580				
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)			(200)		(269)			141				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(122)	(386,967)	3160.11		(16,443)		(11,647)		(16,804)			4,796				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(921)	(3,726,900)	4045.64		(185,074)		(131,094)		(264,975)			53,980				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/05/2024	(593)	(1,067,444)	1800.01		(22,523)		(15,954)		(22,528)			6,569				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/05/2024	(789)	(3,190,065)	4045.64		(126,480)		(89,590)		(177,022)			36,890				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2024	(717)	(1,290,068)	1798.26		(27,349)		(19,373)		(28,010)			7,977				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2024	(941)	(3,810,904)	4048.42		(200,929)		(142,325)		(288,617)			58,604				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(535)	(957,311)	1789.42		(20,295)		(14,376)		(23,730)			5,919				
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)			(2,941)		(4,518)			2,076				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(48)	(122,211)	2563.376		(2,664)		(1,887)		(2,858)			777				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(933)	(3,720,016)	3986.37		(161,724)		(114,554)		(237,766)			47,169				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(265)	(63,110)	238.04		(63,110)		(44,703)		(1,387)			18,407				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(1,439)	(2,552,433)	1773.19		(54,112)		(38,329)		(79,215)			15,783				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(818)	(1,456,347)	1781.41		(30,729)		(21,766)		(40,468)			8,963				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(1,521)	(2,723,248)	1790.06		(58,005)		(41,087)		(66,971)			16,918				
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)			(318)		(537)			224				

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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)			(1,425)		(2,289)			1,006				
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)			(4,524)		(7,372)			3,194				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(161)	(412,811)	2561.121		(8,999)		(6,374)		(9,887)			2,625				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(250)	(641,137)	2562.19		(641,137)		(454,139)		(15,192)			186,998				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(59)	(151,048)	2571.172		(3,308)		(2,343)		(3,266)			965				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(22)	(69,756)	3115.86		(2,581)		(1,828)		(3,625)			753				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(155)	(487,988)	3144.69		(22,135)		(15,679)		(24,631)			6,456				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(1,370)	(5,288,691)	3861.59		(239,387)		(169,566)		(366,904)			69,821				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(1,082)	(4,239,899)	3918.32		(196,495)		(139,184)		(301,701)			57,311				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(2,421)	(9,662,879)	3992.01		(454,395)		(321,863)		(661,916)			132,532				
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)			(7,648)		(15,475)			5,398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024	(278)	(492,726)	1773.19		(10,397)		(7,364)		(15,335)			3,032				
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)			(372)		(638)			263				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024		(1,359)	3115.86		(60)		(42)		(83)			17				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024	(935)	(3,609,342)	3861.59		(176,957)		(125,344)		(304,798)			51,612				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024	(469)	(831,383)	1773.19		(17,625)		(12,485)		(25,899)			5,141				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024		(1,224)	3115.86		(58)		(41)		(80)			17				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024	(1,232)	(4,758,868)	3861.59		(199,537)		(141,339)		(330,064)			58,198				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(325)	(576,071)	1772.98		(12,213)		(8,651)		(18,011)			3,562				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(239)	(617,934)	2584.53		(13,656)		(9,673)		(11,681)			3,983				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(4)	(13,210)	3116.72		(555)		(393)		(862)			162				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(789)	(3,042,840)	3855.76		(178,793)		(126,645)		(330,994)			52,148				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(756)	(180,628)	238.82		(4,245)		(3,007)		(3,663)			1,238				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(301)	(535,883)	1777.98		(11,361)		(8,047)		(15,701)			3,314				
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)			(8,178)		(13,534)			5,772				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(18)	(47,236)	2581.63		(1,039)		(736)		(922)			303				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(841)	(3,297,806)	3919.29		(167,697)		(118,785)		(274,301)			48,912				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(346)	(82,328)	238.11		(1,943)		(1,376)		(1,813)			567				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(599)	(1,060,162)	1768.61		(22,581)		(15,995)		(35,121)			6,586				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(581)	(1,029,563)	1772.96		(22,136)		(15,679)		(32,258)			6,456				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(1,035)	(1,838,729)	1777.12		(39,349)		(27,872)		(54,548)			11,477				
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)			(5,572)		(8,379)			3,933				
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)			(2,442)		(3,407)			1,724				
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)			(570)		(731)			403				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(51)	(131,837)	2582.978		(2,914)		(2,064)		(2,541)			850				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(55)	(142,985)	2587.541		(3,174)		(2,248)		(2,624)			926				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(119)	(309,426)	2593.689		(6,838)		(4,844)		(5,308)			1,995				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(127)	(394,990)	3117.49		(14,543)		(10,301)		(23,419)			4,242				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(1,874)	(7,292,588)	3891.93		(326,271)		(231,108)		(511,327)			95,162				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(1,037)	(4,063,120)	3916.64		(178,703)		(126,581)		(270,954)			52,122				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(1,018)	(4,031,540)	3960.28		(152,701)		(108,163)		(228,891)			44,538				
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)			(8,211)		(18,024)			5,796				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/17/2024	(2)	(5,880)	3916.64		(115)		(82)		(283)			34				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(1,344)	(2,377,118)	1768.61		(51,108)		(36,202)		(78,946)			14,907				
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)			(431)		(540)			304				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(6)	(17,419)	3110.66		(632)		(448)		(1,030)			184				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(953)	(3,733,216)	3916.64		(157,042)		(111,238)		(251,535)			45,804				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(455)	(804,906)	1768.61		(17,466)		(12,372)		(26,754)			5,094				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(96)	(297,719)	3110.66		(12,646)		(8,957)		(19,931)			3,688				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(1,312)	(5,137,988)	3916.64		(328,962)		(233,015)		(563,389)			95,947				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(229)	(54,740)	239.1		(1,292)		(915)		(1,085)			377				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(42)	(74,845)	1776.33		(1,602)		(1,135)		(2,255)			467				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(61)	(157,124)	2592.334		(3,472)		(2,460)		(2,757)			1,013				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(1,266)	(5,001,183)	3951.57		(297,221)		(210,531)		(468,466)			86,689				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(999)	(1,778,681)	1779.74		(38,064)		(26,962)		(51,269)			11,102				
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)			(4,309)		(5,298)			3,042				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(122)	(314,939)	2587.112		(6,960)		(4,930)		(5,857)			2,030				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(15)	(46,019)	3131.85		(1,901)		(1,346)		(2,647)			554				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(1,239)	(4,960,176)	4002.87		(298,854)		(211,688)		(441,286)			87,166				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(350)	(84,149)	240.17		(1,977)		(1,401)		(1,475)			577				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(1,035)	(248,822)	240.51		(5,847)		(4,142)		(4,184)			1,705				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(812)	(1,435,085)	1767.34		(30,424)		(21,550)		(48,583)			8,874				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(460)	(815,047)	1770.16		(17,360)		(12,297)		(26,634)			5,063				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(938)	(1,663,084)	1773.59		(35,091)		(24,856)		(52,018)			10,235				
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)			(3,925)		(5,051)			2,770				
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)			(892)		(1,081)			629				
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)			(374)		(439)			264				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(134)	(346,795)	2589.909		(7,629)		(5,404)		(6,267)			2,225				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(147)	(381,153)	2598.651		(8,385)		(5,940)		(6,258)			2,446				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(648)	(1,688,148)	2603.868		(37,308)		(26,427)		(26,138)			10,882				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(141)	(440,572)	3115.41		(17,891)		(12,673)		(27,388)			5,218				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(65)	(202,717)	3122.28		(7,764)		(5,500)		(12,262)			2,265				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(1,577)	(6,209,491)	3936.97		(319,846)		(226,557)		(515,578)			93,288				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(1,835)	(7,243,992)	3948.72		(328,534)		(232,712)		(505,011)			95,822				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(959)	(3,806,372)	3970.99		(138,306)		(97,967)		(206,557)			40,339				
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)			(4,981)		(13,843)			3,516				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/25/2024	(812)	(1,439,841)	1773.59		(30,525)		(21,622)		(45,159)			8,903				
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)			(642)		(707)			453				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/25/2024	(1,352)	(5,369,951)	3970.99		(266,590)		(188,834)		(418,023)			77,755				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(724)	(1,284,726)	1773.59		(27,365)		(19,383)		(40,330)			7,981				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(41)	(127,705)	3122.28		(5,265)		(3,729)		(8,220)			1,536				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(1,074)	(4,264,347)	3970.99		(232,827)		(164,919)		(368,678)			67,908				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2024	(360)	(640,582)	1777.16		(13,837)		(9,801)		(19,220)			4,036				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2024	(740)	(2,945,269)	3977.53		(189,814)		(134,452)		(297,297)			55,362				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(265)	(25,994)	98		(20,000)		(14,167)		(304)			5,833				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(1,081)	(258,801)	239.43		(6,082)		(4,308)		(5,001)			1,774				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(376)	(90,081)	239.88		(2,117)		(1,499)		(1,652)			617				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(332)	(591,284)	1779.42		(12,772)		(9,047)		(17,239)			3,725				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(732)	(1,306,204)	1784.72		(28,606)		(20,262)		(35,471)			8,343				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(856)	(1,528,706)	1786.54		(32,103)		(22,740)		(40,493)			9,363				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(666)	(1,195,203)	1794.75		(25,577)		(18,117)		(28,210)			7,460				
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)			(207)		(236)			146				
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)			(439)		(506)			310				
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)			(7,957)		(7,992)			5,617				
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)			(16,326)		(16,294)			11,525				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(249)	(645,707)	2591.44		(14,270)		(10,108)		(11,581)			4,162				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(45)	(116,590)	2595.022		(2,565)		(1,817)		(2,012)			748				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(348)	(908,000)	2606.339		(19,976)		(14,150)		(13,817)			5,826				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(84)	(262,936)	3134.25		(10,876)		(7,704)		(15,518)			3,172				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(111)	(350,320)	3144.02		(14,018)		(9,929)		(19,129)			4,088				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(6)	(19,731)	3147.65		(809)		(573)		(1,065)			236				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(13)	(41,516)	3162.56		(1,681)		(1,191)		(2,069)			490				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(922)	(3,660,203)	3971.27		(215,337)		(152,531)		(339,387)			62,807				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(2,841)	(11,444,350)	4027.81		(584,548)		(414,055)		(845,346)			170,493				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(1,420)	(5,752,430)	4050.83		(253,359)		(179,463)		(359,163)			73,896				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(1,219)	(5,008,196)	4109.31		(169,747)		(120,238)		(225,140)			49,510				
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)			(2,515)		(5,171)			1,775				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(614)	(1,101,120)	1794.75		(23,454)		(16,613)		(26,128)			6,841				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(981)	(4,032,029)	4109.31		(180,290)		(127,705)		(245,990)			52,584				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(350)	(628,681)	1794.75		(13,454)		(9,530)		(14,938)			3,924				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(12)	(37,483)	3162.56		(1,635)		(1,158)		(2,011)			477				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(946)	(3,887,910)	4109.31		(218,602)		(154,843)		(306,584)			63,759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2024	(324)	(581,919)	1796.26		(12,337)		(9,767)		(13,549)			2,570				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2024	(68)	(176,694)	2617.2		(3,887)		(3,077)		(2,401)			810				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2024	(961)	(3,963,920)	4124.51		(244,462)		(193,532)		(334,450)			50,929				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2024	(253)	(452,186)	1790.31		(9,948)		(7,876)		(11,465)			2,073				
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)			(898)		(903)			567				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2024	(80)	(209,082)	2622.24		(4,621)		(3,658)		(2,684)			963				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2024	(1,303)	(5,343,219)	4100.6		(263,214)		(208,378)		(361,512)			54,836				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(49)	(11,971)	242.53		(283)		(224)		(161)			59				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(1,535)	(2,747,475)	1790.02		(59,071)		(46,764)		(70,026)			12,306				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(753)	(1,347,731)	1790.43		(28,976)		(22,940)		(34,156)			6,037				
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)			(2,497)		(2,353)			1,577				
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)			(460)		(421)			290				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(33)	(85,408)	2627.99		(1,888)		(1,494)		(1,026)			393				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(102)	(268,372)	2628.13		(5,931)		(4,695)		(3,219)			1,236				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(1)	(2,157)	3156.84		(86)		(68)		(113)			18				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(126)	(397,232)	3157.13		(15,790)		(12,501)		(21,034)			3,290				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(2,448)	(10,014,624)	4090.38		(471,218)		(373,048)		(648,853)			98,170				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(1,685)	(6,915,496)	4105.02		(258,584)		(204,712)		(345,792)			53,872				
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)			(2,332)		(5,828)			1,473				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/08/2024	(343)	(613,663)	1790.02		(13,194)		(10,445)		(15,697)			2,749				
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)			(1,716)		(1,535)			1,084				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/08/2024	(837)	(3,435,517)	4105.02		(196,966)		(155,932)		(277,448)			41,035				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/09/2024	(475)	(849,427)	1790.02		(18,263)		(14,458)		(21,753)			3,805				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/09/2024	(12)	(38,057)	3156.84		(1,671)		(1,323)		(2,177)			348				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/09/2024	(1,728)	(7,092,451)	4105.02		(300,927)		(238,234)		(409,492)			62,693				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(1,658)	(400,508)	241.56		(9,412)		(7,451)		(6,146)			1,961				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(92)	(164,194)	1791.89		(3,547)		(2,808)		(4,103)			739				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(260)	(680,525)	2617.65		(14,972)		(11,852)		(9,323)			3,119				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(83)	(261,725)	3161.87		(11,568)		(9,158)		(14,631)			2,410				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(748)	(3,071,920)	4109.11		(172,759)		(136,768)		(235,271)			35,992				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(709)	(171,369)	241.75		(4,027)		(3,188)		(2,574)			839				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(586)	(1,051,224)	1794.7		(22,601)		(17,893)		(25,289)			4,709				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2024	(50)	(92,150)	1831.7	(3,170)			(1,255)		(1,251)			792				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(79)	(206,757)	2616.69		(4,549)		(3,601)		(2,869)			948				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(8)	(23,764)	3167.25		(1,050)		(832)		(1,296)			219				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(1,370)	(5,627,245)	4108.94		(296,597)		(234,806)		(399,955)			61,791				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(912)	(221,265)	242.56		(5,200)		(4,116)		(3,010)			1,083				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(797)	(1,429,656)	1792.81		(31,024)		(24,560)		(35,358)			6,463				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/12/2024	(590)	(1,058,047)	1793.22		(22,960)		(18,176)		(26,019)			4,783				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(635)	(1,141,178)	1796.09		(24,649)		(19,514)		(26,956)			5,135				
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)			(4,219)		(4,187)			2,664				
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)			(1,703)		(1,657)			1,075				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/12/2024	(20)	(52,735)	2615.46		(1,160)		(918)		(744)			242				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(55)	(145,173)	2619.3		(3,194)		(2,528)		(1,959)			665				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(235)	(616,731)	2623.1		(13,568)		(10,741)		(7,965)			2,827				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(68)	(215,099)	3164.35		(8,236)		(6,521)		(10,473)			1,716				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(1,647)	(6,740,900)	4091.95		(354,419)		(280,582)		(488,231)			73,837				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/12/2024	(913)	(3,776,140)	4137.64		(139,243)		(110,234)		(179,231)			29,009				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(1,155)	(4,789,072)	4146.22		(203,872)		(161,399)		(266,457)			42,473				
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)			(9,703)		(17,391)			6,128				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/15/2024	(470)	(843,080)	1793.22		(18,295)		(14,483)		(20,810)			3,811				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/15/2024	(5)	(15,761)	3165.95		(653)		(517)		(810)			136				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/15/2024	(1,148)	(4,749,538)	4137.64		(233,864)		(185,142)		(314,514)			48,722				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/16/2024	(574)	(1,028,640)	1793.22		(22,424)		(17,753)		(25,422)			4,672				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/16/2024	(881)	(3,643,265)	4137.64		(194,459)		(153,947)		(263,247)			40,512				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2024	(1,370)	(2,461,688)	1796.91		(53,172)		(42,095)		(57,859)			11,078				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2024	(388)	(1,013,495)	2610.81		(22,297)		(17,652)		(15,189)			4,645				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2024	(969)	(4,022,101)	4151.32		(246,217)		(194,922)		(328,218)			51,295				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(226)	(54,480)	241.18		(1,280)		(1,014)		(889)			267				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(524)	(941,813)	1797.48		(20,396)		(16,147)		(21,988)			4,249				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(264)	(688,419)	2612.42		(15,145)		(11,990)		(10,153)			3,155				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(1,319)	(5,479,515)	4154.87		(317,235)		(251,144)		(414,565)			66,091				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(27)	(6,608)	240.64		(155)		(123)		(115)			32				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(362)	(651,709)	1798.54		(14,272)		(11,299)		(15,009)			2,973				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(306)	(550,385)	1798.86		(11,833)		(9,368)		(12,618)			2,465				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(510)	(917,107)	1799.42		(19,718)		(15,610)		(20,860)			4,108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2022	04/19/2024	(90)	(165,130)	1838.01	(5,713)			(2,262)		(2,051)			1,428				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2022	04/19/2024	(48)	(88,103)	1841.92	(2,855)			(1,130)		(1,023)			714				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/19/2024	(237)	(437,750)	1845.92	(15,015)			(5,943)		(4,735)			3,754				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(237)	(619,062)	2608.1		(13,619)		(10,782)		(9,592)			2,837				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(98)	(255,440)	2610.84		(5,620)		(4,449)		(3,840)			1,171				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(111)	(289,819)	2612.26		(6,376)		(5,048)		(4,289)			1,328				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(134)	(425,383)	3177.52		(17,130)		(13,561)		(19,891)			3,569				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(10)	(31,934)	3178.51		(1,439)		(1,139)		(1,676)			300				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(11)	(33,530)	3179.94		(1,281)		(1,014)		(1,488)			267				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(1,131)	(4,669,907)	4129.79		(203,237)		(160,896)		(264,494)			42,341				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(1,195)	(4,940,471)	4133.52		(221,637)		(175,462)		(284,265)			46,174				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(1,623)	(6,742,784)	4154.52		(327,496)		(259,268)		(420,730)			68,228				
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)			(14,052)		(21,836)			8,875				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/22/2024	(405)	(728,023)	1799.42		(15,652)		(12,392)		(16,626)			3,261				
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)			(4,406)		(4,995)			2,783				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/22/2024	(9)	(27,124)	3179.94		(1,131)		(895)		(1,317)			236				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/22/2024	(603)	(2,493,247)	4133.52		(134,833)		(106,743)		(183,218)			28,090				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/23/2024	(609)	(1,095,867)	1799.42		(23,561)		(18,653)		(25,061)			4,909				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/23/2024	(806)	(3,332,584)	4133.52		(188,844)		(149,501)		(258,120)			39,342				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2024	(704)	(1,268,119)	1802.23		(27,518)		(21,785)		(27,903)			5,733				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2024	(4)	(13,178)	3186.21		(549)		(434)		(622)			114				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2024	(1,215)	(5,028,410)	4137.04		(319,986)		(253,322)		(426,072)			66,664				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(695)	(168,087)	241.76		(3,950)		(3,127)		(2,593)			823				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(616)	(1,107,072)	1796		(24,142)		(19,113)		(26,626)			5,030				
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)			(6,710)		(7,707)			4,238				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(319)	(836,841)	2620.68		(18,411)		(14,575)		(11,394)			3,836				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(10)	(32,631)	3175.64		(1,284)		(1,016)		(1,635)			267				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(1,143)	(4,654,780)	4071.63		(286,155)		(226,539)		(406,870)			59,616				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(1,253)	(302,248)	241.13		(7,103)		(5,623)		(5,035)			1,480				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(807)	(203,023)	251.69	(6,903)			(2,732)		(764)			1,726				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(909)	(1,625,631)	1788.15		(35,276)		(27,927)		(43,536)			7,349				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/26/2024	(603)	(1,086,812)	1800.95		(23,584)		(18,671)		(24,420)			4,913				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/26/2024	(696)	(1,257,005)	1806.11		(27,492)		(21,764)		(26,228)			5,727				
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)			(2,483)		(3,297)			1,568				
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)			(4,005)		(5,313)			2,529				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(247)	(645,280)	2612.2		(14,196)		(11,239)		(9,671)			2,958				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/26/2024	(286)	(747,413)	2613.42		(16,443)		(13,017)		(11,054)			3,426				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/26/2024	(421)	(1,103,290)	2623.18		(24,272)		(19,216)		(14,631)			5,057				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(148)	(395,998)	2675.666	(12,553)			(4,969)		(2,758)			3,138				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(107)	(337,453)	3162.19		(13,183)		(10,437)		(17,464)			2,747				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(1,749)	(7,094,107)	4055.99		(364,349)		(288,443)		(511,312)			75,906				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/26/2024	(932)	(3,852,787)	4135.35		(162,173)		(128,387)		(210,703)			33,786				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/26/2024	(1,071)	(4,465,031)	4169.48		(179,504)		(142,107)		(225,850)			37,397				
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)			(2,521)		(8,437)			1,592				

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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)			(21,569)		(7,365)			13,623				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/29/2024	(605)	(1,091,978)	1806.11		(23,924)		(18,940)		(22,886)			4,984				
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)			(4,337)		(7,092)			2,739				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(987)	(2,638,960)	2672.621	(83,655)			(33,113)		(19,303)			20,914				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/29/2024	(28)	(90,583)	3194.81		(3,621)		(2,867)		(3,995)			754				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/29/2024	(464)	(1,935,084)	4169.48		(101,985)		(80,738)		(134,191)			21,247				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/30/2024	(254)	(458,638)	1806.11		(10,067)		(7,970)		(9,626)			2,097				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/30/2024	(781)	(3,257,651)	4169.48		(148,232)		(117,351)		(191,492)			30,882				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(299)	(71,979)	240.43		(1,692)		(1,480)		(1,311)			211				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(267)	(482,133)	1807		(10,462)		(9,155)		(10,005)			1,308				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(10)	(25,163)	2615.55		(554)		(484)		(367)			69				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(6)	(19,034)	3197.71		(733)		(641)		(790)			92				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(1,099)	(4,581,550)	4167.87		(302,571)		(264,749)		(398,058)			37,821				
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)			(23,800)		(8,795)			13,600				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(179)	(321,463)	1800.72		(7,020)		(6,143)		(7,306)			878				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(167)	(436,900)	2615.07		(9,612)		(8,410)		(6,411)			1,201				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2024	(982)	(2,625,000)	2672.381	(83,213)			(36,405)		(19,744)			20,803				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(7)	(21,431)	3187.04		(909)		(795)		(1,070)			114				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(1,197)	(4,931,824)	4119.58		(278,150)		(243,382)		(369,844)			34,769				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(487)	(117,827)	241.88		(2,769)		(2,423)		(1,820)			346				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(1,079)	(261,290)	242.17		(6,140)		(5,373)		(3,898)			768				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(391)	(98,176)	251.07	(3,328)			(1,456)		(422)			832				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(457)	(819,096)	1794.06		(17,611)		(15,409)		(20,429)			2,201				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(1,409)	(2,533,268)	1797.96		(54,465)		(47,657)		(59,902)			6,808				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(487)	(877,013)	1801.13		(18,943)		(16,576)		(19,843)			2,368				
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)			(2,336)		(3,405)			1,335				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2022	05/03/2024	(52)	(93,938)	1809.26	(2,997)			(1,311)		(1,892)			749				
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)			(12,881)		(15,189)			7,361				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(209)	(545,763)	2613.78		(12,007)		(10,506)		(8,135)			1,501				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(56)	(145,824)	2615.77		(3,223)		(2,820)		(2,127)			403				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(328)	(859,866)	2617.92		(18,917)		(16,552)		(12,250)			2,365				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(152)	(409,019)	2698.866	(12,925)			(5,655)		(2,130)			3,231				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(12)	(37,633)	3176.12		(1,544)		(1,351)		(1,994)			193				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(113)	(359,751)	3182.59		(14,545)		(12,727)		(17,564)			1,818				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(1,083)	(4,399,766)	4061.22		(199,591)		(174,642)		(276,886)			24,949				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(1,531)	(6,261,334)	4090.75		(286,571)		(250,750)		(392,930)			35,821				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(823)	(3,404,089)	4136.25		(130,961)		(114,591)		(168,821)			16,370				
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)			(8,179)		(16,090)			4,674				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/06/2024	(119)	(213,664)	1801.13		(4,615)		(4,038)		(4,854)			577				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/06/2024	(43)	(77,990)	1808.1	(2,503)			(1,095)		(1,605)			626				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/06/2024	(7)	(22,568)	3189.09		(909)		(796)		(1,083)			114				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/06/2024	(511)	(2,114,596)	4136.25		(82,450)		(72,144)		(108,416)			10,306				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/07/2024	(594)	(1,069,902)	1801.13		(23,110)		(20,221)		(24,336)			2,889				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/07/2024	(2)	(6,370)	3189.09		(237)		(207)		(283)			30				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/07/2024	(745)	(3,083,102)	4136.25		(132,264)		(115,731)		(176,236)			16,533				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(389)	(699,131)	1799.02		(15,171)		(13,275)		(16,396)			1,896				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(389)	(1,014,816)	2611.27		(22,427)		(19,624)		(15,671)			2,803				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(9)	(27,903)	3186.75		(1,136)		(994)		(1,364)			142				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(1,178)	(4,874,076)	4138.12		(295,539)		(258,596)		(400,028)			36,942				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(657)	(158,419)	240.97		(3,723)		(3,257)		(2,750)			465				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(579)	(1,039,555)	1796.24		(22,558)		(19,739)		(25,355)			2,820				
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)			(10,101)		(16,129)			5,772				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(205)	(535,397)	2609.54		(11,779)		(10,306)		(8,435)			1,472				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(33)	(104,144)	3182.27		(4,239)		(3,709)		(5,225)			530				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(1,504)	(6,195,774)	4119.17		(354,832)		(310,478)		(472,032)			44,354				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(770)	(185,387)	240.7		(4,357)		(3,812)		(3,324)			545				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/10/2024	(448)	(804,378)	1794.06		(17,494)		(15,307)		(20,229)			2,187				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(597)	(1,071,053)	1794.89		(23,135)		(20,243)		(26,636)			2,892				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(727)	(1,306,066)	1796.23		(28,864)		(25,256)		(31,899)			3,608				
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)			(361)		(614)			206				

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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)			(1,978)		(3,327)			1,130				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(100)	(262,416)	2612.17		(5,773)		(5,052)		(4,026)			722				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/10/2024	(97)	(254,812)	2618.19		(5,631)		(4,927)		(3,663)			704				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(53)	(137,714)	2618.8		(3,043)		(2,663)		(1,967)			380				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/10/2024	(38)	(101,500)	2661.704	(3,218)			(1,408)		(879)			804				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	(605)	(1,612,247)	2665.772	(51,108)			(22,360)		(13,280)			12,777				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(49)	(157,180)	3182.71		(6,315)		(5,526)		(7,901)			789				
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)			(3,248)		(6,011)			1,856				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(970)	(3,999,203)	4124.08		(163,550)		(143,107)		(213,352)			20,444				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/10/2024	(1,079)	(4,457,220)	4130.62		(172,731)		(151,139)		(225,928)			21,591				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(1,892)	(7,826,664)	4137.64		(370,147)		(323,879)		(488,378)			46,268				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/13/2024	(267)	(479,635)	1794.89		(10,360)		(9,065)		(11,970)			1,295				
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)			(4,487)		(7,079)			2,564				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/13/2024	(8)	(26,764)	3181.26		(1,016)		(889)		(1,281)			127				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/13/2024	(534)	(2,201,481)	4124.08		(112,552)		(98,483)		(157,426)			14,069				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/14/2024	(506)	(908,527)	1794.89		(19,624)		(17,171)		(22,701)			2,453				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/14/2024	(587)	(2,421,517)	4124.08		(148,654)		(130,073)		(212,669)			18,582				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2024	(299)	(536,983)	1794.7		(11,688)		(10,227)		(13,467)			1,461				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2024	(38)	(121,811)	3182.29		(5,153)		(4,509)		(6,445)			644				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2024	(650)	(2,690,338)	4136.28		(158,972)		(139,101)		(222,011)			19,872				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(1,087)	(260,528)	239.73		(6,122)		(5,357)		(5,248)			765				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(654)	(1,169,077)	1787.08		(25,464)		(22,281)		(32,430)			3,183				
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)			(7,767)		(12,064)			4,438				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(448)	(1,165,026)	2599.12		(25,631)		(22,427)		(20,667)			3,204				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2024	(293)	(783,431)	2676.655	(24,913)			(10,899)		(5,719)			6,228				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(1,032)	(4,242,074)	4109.9		(259,472)		(227,038)		(356,682)			32,434				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(805)	(193,064)	239.73		(4,518)		(3,953)		(3,895)			565				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(1,694)	(406,635)	240.07		(9,515)		(8,326)		(7,906)			1,189				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(529)	(132,157)	249.7	(4,493)			(1,966)		(743)			1,123				
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)			(109)		(204)			62				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(771)	(1,381,893)	1791.93		(30,263)		(26,481)		(36,033)			3,783				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(947)	(1,697,944)	1792.53		(36,506)		(31,943)		(43,926)			4,563				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(1,095)	(1,964,086)	1793.11		(42,424)		(37,121)		(50,424)			5,303				
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)			(4,643)		(6,618)			2,653				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(466)	(1,207,583)	2593.5		(26,446)		(23,140)		(22,702)			3,306				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(144)	(372,948)	2596.65		(8,205)		(7,179)		(6,793)			1,026				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(281)	(729,622)	2600.7		(16,052)		(14,045)		(12,753)			2,006				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(62)	(166,592)	2675.437	(5,281)			(2,310)		(1,239)			1,320				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2024	(366)	(979,989)	2677.011	(31,066)			(13,591)		(7,141)			7,766				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/17/2024	(186)	(498,407)	2677.94	(15,800)			(6,912)		(3,589)			3,950				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(57)	(180,990)	3178.3		(7,701)		(6,738)		(9,658)			963				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(16)	(52,159)	3180.84		(2,212)		(1,935)		(2,691)			276				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(75)	(293,948)	3923.68	(14,051)			(6,147)		(21,234)			3,513				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(1,791)	(7,449,792)	4158.77		(373,426)		(326,748)		(481,184)			46,678				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(1,035)	(4,340,118)	4191.98		(178,242)		(155,962)		(218,512)			22,280				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(1,019)	(4,277,845)	4198.05		(192,487)		(168,426)		(241,641)			24,061				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/20/2024	(93)	(165,842)	1789.95	(5,290)			(2,315)		(4,452)			1,323				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(437)	(782,535)	1792.53		(16,746)		(14,653)		(20,312)			2,093				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(131)	(338,845)	2593.5		(7,455)		(6,523)		(6,394)			932				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(940)	(3,942,291)	4191.98		(150,271)		(131,487)		(187,679)			18,784				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/21/2024	(167)	(299,608)	1792.53		(6,442)		(5,636)		(7,785)			805				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/21/2024	(43)	(136,860)	3180.28		(5,719)		(5,004)		(7,153)			715				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/21/2024	(598)	(2,507,429)	4191.98		(136,492)		(119,430)		(178,882)			17,061				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(592)	(1,058,822)	1789.14		(22,659)		(19,826)		(28,782)			2,832				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(302)	(782,098)	2587.99		(17,206)		(15,055)		(15,620)			2,151				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(14)	(45,881)	3175.63		(1,858)		(1,626)		(2,372)			232				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(1,268)	(5,316,150)	4192.63		(318,138)		(278,371)		(407,522)			39,767				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(1,372)	(328,044)	239.15		(7,709)		(6,745)		(7,097)			964				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(451)	(803,946)	1782.85		(17,222)		(15,069)		(23,688)			2,153				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(743)	(1,917,796)	2581.36		(42,192)		(36,918)		(40,879)			5,274				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2024	(788)	(2,111,257)	2678.81	(66,927)			(29,280)		(15,298)			16,732				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(5)	(14,694)	3164.93		(676)		(592)		(893)			85				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(1,386)	(5,746,051)	4145.58		(331,870)		(290,386)		(433,181)			41,484				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(11)	(2,678)	237.8		(63)		(55)		(67)			8				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(3,345)	(798,784)	238.8		(18,612)		(16,285)		(17,945)			2,326				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(857)	(1,517,850)	1771.17		(32,634)		(28,555)		(51,547)			4,079				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(1,658)	(2,939,820)	1772.86		(62,771)		(54,925)		(97,871)			7,846				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(878)	(1,559,425)	1775.38		(33,389)		(29,215)		(50,381)			4,174				
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)			(972)		(1,725)			556				
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)			(690)		(1,191)			394				
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)			(2,473)		(3,935)			1,413				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(406)	(1,040,333)	2563.82		(22,783)		(19,935)		(26,120)			2,848				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(456)	(1,170,764)	2565.96		(25,640)		(22,435)		(28,831)			3,205				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(85)	(218,920)	2574.55		(4,816)		(4,214)		(4,981)			602				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(70)	(188,569)	2693.571	(5,996)			(2,623)		(1,133)			1,499				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/24/2024	(137)	(369,939)	2700.963	(11,764)			(5,147)		(2,015)			2,941				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/24/2024	(247)	(667,500)	2707.837	(21,227)			(9,287)		(3,314)			5,307				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(5)	(15,514)	3145.11		(669)		(585)		(968)			84				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(31)	(96,768)	3148.55		(3,621)		(3,169)		(5,250)			453				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(157)	(493,891)	3152.13		(20,724)		(18,134)		(29,453)			2,591				
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)			(2,545)		(8,398)			1,454				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(2,301)	(9,469,981)	4115.24		(479,242)		(419,337)		(631,926)			59,905				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(1,173)	(4,867,506)	4151.28		(195,135)		(170,743)		(243,190)			24,392				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(1,951)	(8,206,314)	4205.45		(362,842)		(317,486)		(437,030)			45,355				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/26/2024	(6)	(24,777)	4205.45		(818)		(715)		(1,224)			102				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/28/2024	(457)	(810,978)	1772.86		(17,408)		(15,232)		(27,083)			2,176				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/28/2024	(581)	(2,443,723)	4205.45		(107,659)		(94,201)		(133,394)			13,457				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/29/2024	(156)	(276,770)	1772.86		(5,950)		(5,206)		(9,250)			744				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/29/2024	(15)	(46,883)	3148.55		(2,012)		(1,761)		(2,869)			252				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/29/2024	(393)	(1,653,505)	4205.45		(106,987)		(93,613)		(138,655)			13,373				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(248)	(438,296)	1768.97		(9,380)		(8,207)		(15,338)			1,172				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(210)	(541,271)	2571.6		(11,908)		(10,419)		(12,730)			1,488				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(154)	(483,313)	3143.46		(21,273)		(18,614)		(31,095)			2,659				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(1,441)	(6,058,246)	4205.52		(367,033)		(321,154)		(465,025)			45,879				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(1,327)	(316,004)	238.2		(7,395)		(6,470)		(7,610)			924				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(759)	(182,001)	239.73		(4,259)		(4,081)		(3,744)			177				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(1,376)	(342,753)	249.18	(11,654)			(5,584)		(2,187)			2,913				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(549)	(968,782)	1763.43		(20,753)		(18,159)		(36,128)			2,594				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(949)	(1,679,091)	1769.16		(35,933)		(34,435)		(58,674)			1,497				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(469)	(838,303)	1787.32		(17,688)		(16,951)		(23,536)			737				
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)			(4,034)		(6,100)			2,105				
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)			(890)		(1,427)			509				
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)			(2,579)		(3,601)			1,345				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(184)	(474,341)	2572.74		(10,435)		(9,131)		(11,050)			1,304				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(198)	(511,527)	2581.25		(11,254)		(10,785)		(11,008)			469				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(100)	(257,921)	2585.32		(5,648)		(5,413)		(5,340)			235				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(159)	(426,325)	2680.835	(13,515)			(6,476)		(3,080)			3,379				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(192)	(602,548)	3134.08		(25,351)		(22,182)		(39,475)			3,169				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(3)	(7,864)	3144.7		(337)		(323)		(499)			14				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(25)	(80,464)	3177.45		(3,202)		(3,069)		(4,060)			133				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(41)	(167,616)	4101.23	(6,436)			(3,084)		(8,715)			1,609				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(1,890)	(7,899,604)	4179.83		(453,178)		(396,531)		(579,087)			56,647				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(1,252)	(5,284,199)	4221.02		(244,525)		(234,336)		(299,060)			10,189				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(907)	(3,882,272)	4282.37		(139,639)		(133,820)		(160,051)			5,818				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/03/2024	(448)	(800,548)	1787.32		(16,892)		(16,188)		(22,542)			704				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/03/2024	(1)	(4,374)	3177.45		(191)		(183)		(239)			8				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/03/2024	(602)	(2,579,935)	4282.37		(115,856)		(111,029)		(136,479)			4,827				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/04/2024	(158)	(281,944)	1787.32		(5,949)		(5,701)		(7,947)			248				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/04/2024	(27)	(84,276)	3177.45		(3,860)		(3,699)		(4,817)			161				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/04/2024	(404)	(1,731,615)	4282.37		(93,659)		(89,756)		(112,120)			3,902				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(683)	(164,084)	240.23		(3,840)		(3,680)		(3,224)			160				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(230)	(409,723)	1783.97		(8,645)		(8,285)		(12,051)			360				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(90)	(232,861)	2583.81		(5,123)		(4,909)		(4,917)			213				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(838)	(3,581,976)	4273.79		(210,978)		(202,188)		(251,682)			8,791				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2024	(578)	(1,031,411)	1785.88		(22,070)		(21,151)		(29,655)			920				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2024	(345)	(890,815)	2581.91		(19,598)		(18,781)		(19,170)			817				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2024	(1,559)	(6,679,695)	4283.85		(331,548)		(317,734)		(384,877)			13,815				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(374)	(89,660)	239.68		(2,098)		(2,011)		(1,872)			87				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(381)	(91,761)	240.83		(2,138)		(2,049)		(1,695)			89				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(454)	(112,552)	247.93	(3,816)			(1,828)		(874)			954				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(762)	(1,365,791)	1792.37		(28,955)		(27,748)		(36,222)			1,206				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(156)	(279,412)	1792.59		(5,840)		(5,596)		(7,389)			243				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/07/2024	(647)	(1,160,865)	1793.52		(24,378)		(23,362)		(30,337)			1,016				
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)			(6,964)		(10,471)			3,633				
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)			(7,782)		(10,835)			4,060				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(241)	(620,017)	2574.55		(13,578)		(13,013)		(14,299)			566				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(174)	(448,265)	2581.13		(9,817)		(9,408)		(9,727)			409				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/07/2024	(726)	(1,877,686)	2585.53		(41,121)		(39,408)		(39,093)			1,713				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(71)	(191,056)	2675.578	(6,037)			(2,893)		(1,501)			1,509				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(94)	(300,046)	3188.72		(13,274)		(12,721)		(15,927)			553				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(44)	(140,847)	3190.02		(6,379)		(6,114)		(7,552)			266				
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)			(4,054)		(11,314)			2,115				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(1,974)	(8,423,135)	4267.52		(420,913)		(403,375)		(499,623)			17,538				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/07/2024	(1,306)	(5,609,430)	4293.93		(225,987)		(216,571)		(259,014)			9,416				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(1,286)	(5,530,383)	4298.86		(256,895)		(246,191)		(296,421)			10,704				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(2,782)	(685,000)	246.25	(23,153)			(11,094)		(6,697)			5,788				
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)			(3,344)		(6,088)			1,745				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/10/2024	(603)	(1,080,944)	1792.59		(22,592)		(21,650)		(28,677)			941				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(798)	(2,109,250)	2643.448	(66,441)			(31,836)		(24,283)			16,610				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/10/2024	(9)	(29,930)	3190.02		(1,314)		(1,259)		(1,565)			55				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/10/2024	(669)	(2,874,878)	4298.86		(124,147)		(118,974)		(145,480)			5,173				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/11/2024	(369)	(662,114)	1792.59		(13,838)		(13,262)		(17,584)			577				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/11/2024	(2)	(5,154)	3190.02		(227)		(217)		(270)			9				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/11/2024	(443)	(1,904,423)	4298.86		(105,259)		(100,873)		(125,673)			4,386				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2024	(282)	(506,398)	1793.83		(10,736)		(10,288)		(13,252)			447				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2024	(154)	(398,935)	2584.55		(8,737)		(8,373)		(8,428)			364				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2024	(651)	(2,822,526)	4338.93		(177,647)		(170,245)		(199,643)			7,402				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(955)	(230,660)	241.48		(5,397)		(5,173)		(4,005)			225				
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)			(3,709)		(8,056)			1,935				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(359)	(645,926)	1800.38		(13,564)		(12,999)		(15,542)			565				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(500)	(1,289,908)	2581.06		(28,378)		(27,196)		(28,180)			1,182				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(1,131)	(4,939,560)	4369.01		(268,230)		(257,054)		(289,958)			11,176				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(380)	(92,353)	242.73		(2,152)		(2,062)		(1,396)			90				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(1,445)	(351,411)	243.19		(8,223)		(7,880)		(5,038)			343				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(419)	(102,360)	244.3	(3,429)			(1,643)		(1,287)			857				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2022	06/14/2024	(56)	(99,161)	1769.77	(3,183)			(1,525)		(3,476)			796				
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)			(16,829)		(38,348)			8,781				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(428)	(770,565)	1799.37		(16,105)		(15,434)		(18,810)			671				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(1,460)	(2,638,345)	1807.68		(54,878)		(52,591)		(57,641)			2,287				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(505)	(912,786)	1808.7		(18,895)		(18,107)		(19,667)			787				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(87)	(224,691)	2580.73		(4,921)		(4,716)		(4,929)			205				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(272)	(706,382)	2593.45		(15,470)		(14,825)		(13,743)			645				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(264)	(685,732)	2600.88		(15,018)		(14,392)		(12,412)			626				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(437)	(1,142,168)	2610.844	(35,636)			(17,075)		(18,719)			8,909				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(50)	(161,757)	3204.4		(7,198)		(6,898)		(7,990)			300				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(26)	(82,432)	3219.67		(2,981)		(2,857)		(3,080)			124				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(3)	(8,778)	3221.95		(375)		(359)		(377)			16				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(1,433)	(6,265,545)	4372.59		(331,085)		(317,290)		(353,029)			13,795				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(1,511)	(6,662,486)	4409.59		(305,300)		(292,579)		(312,654)			12,721				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(924)	(4,091,252)	4425.84		(201,070)		(192,693)		(202,227)			8,378				
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)			(236)		(611)			123				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/17/2024	(535)	(967,503)	1808.7		(20,124)		(19,286)		(20,928)			839				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/17/2024	(3)	(9,072)	3221.95		(390)		(374)		(393)			16				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/17/2024	(499)	(2,202,273)	4409.59		(107,731)		(103,243)		(108,540)			4,489				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/18/2024	(679)	(1,227,299)	1808.7		(25,528)		(24,464)		(26,583)			1,064				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/18/2024	(38)	(121,042)	3221.95		(5,525)		(5,295)		(5,570)			230				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/18/2024	(1,488)	(6,562,002)	4409.59		(324,760)		(311,228)		(327,577)			13,532				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2024	(374)	(673,392)	1801.69		(14,141)		(13,552)		(16,057)			589				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2024	(486)	(1,257,227)	2588.33		(27,533)		(26,386)		(25,851)			1,147				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2024	(530)	(2,324,197)	4388.71		(143,386)		(137,411)		(148,506)			5,974				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(527)	(126,374)	239.76		(2,945)		(2,822)		(2,665)			123				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(1,273)	(307,305)	241.34		(7,191)		(6,891)		(5,486)			300				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(1,210)	(297,463)	245.79		(10,025)		(4,803)		(3,166)			2,506				
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)		(5,235)		(12,517)			2,731				
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)		(551)		(1,296)			288				
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)		(2,446)		(5,476)			1,276				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(459)	(823,525)	1794.91		(17,294)		(16,573)		(21,459)			721				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/21/2024	(681)	(1,224,750)	1799.64		(26,077)		(24,991)		(30,032)			1,087				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(972)	(1,752,344)	1802.43		(37,370)		(35,813)		(41,430)			1,557				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(112)	(289,202)	2582.97		(6,334)		(6,070)		(6,257)			264				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/21/2024	(561)	(1,451,920)	2585.98		(31,797)		(30,472)		(30,549)			1,325				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(480)	(1,242,883)	2589.09		(27,219)		(26,085)		(25,401)			1,134				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2024	(782)	(2,040,793)	2608.866	(63,877)			(30,608)		(34,443)			15,969				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(262)	(684,250)	2615.319	(21,485)			(10,295)		(10,823)			5,371				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/21/2024	(352)	(921,760)	2620.58	(28,943)			(13,869)		(13,817)			7,236				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024		(1,262)	3200.6		(54)		(52)		(62)			2				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(79)	(254,195)	3213.09		(11,493)		(11,014)		(12,380)			479				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(728)	(3,167,280)	4348.33		(147,322)		(141,183)		(160,910)			6,138				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(1,865)	(8,142,685)	4365.69		(361,890)		(346,812)		(388,141)			15,079				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/21/2024	(980)	(4,292,280)	4381.89		(198,949)		(190,659)		(209,165)			8,290				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2024	(3)	(12,707)	4348.33		(414)		(397)		(503)			17				

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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)			(870)		(1,715)			454				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(436)	(783,280)	1794.91		(16,449)		(15,764)		(20,475)			685				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(153)	(395,359)	2582.97		(9,054)		(8,676)		(8,580)			377				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/24/2024	(242)	(635,020)	2627.888	(19,940)			(9,554)		(8,865)			4,985				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(11)	(35,210)	3200.6		(1,581)		(1,515)		(1,808)			66				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(831)	(3,615,329)	4348.33		(145,827)		(139,751)		(160,397)			6,076				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/25/2024	(1,177)	(2,111,922)	1794.91		(44,350)		(42,502)		(55,263)			1,848				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/25/2024	(41)	(131,836)	3200.6		(5,426)		(5,200)		(6,257)			226				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/25/2024	(714)	(3,104,686)	4348.33		(138,854)		(133,068)		(153,572)			5,786				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2024	(670)	(1,206,520)	1799.9		(25,458)		(24,397)		(29,652)			1,061				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2024	(88)	(227,664)	2580.41		(4,986)		(4,778)		(5,067)			208				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2024	(762)	(3,300,183)	4328.82		(189,699)		(181,795)		(216,788)			7,904				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2024	(414)	(748,200)	1805.31		(15,877)		(15,215)		(17,153)			662				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2024	(255)	(658,630)	2586.63		(14,424)		(13,823)		(13,860)			601				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2024	(148)	(387,813)	2625.702	(12,177)			(5,835)		(5,565)			3,044				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2024	(669)	(2,928,002)	4378.41		(145,859)		(139,782)		(156,145)			6,077				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(1,286)	(308,765)	240.19		(7,194)		(6,894)		(6,287)			300				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(443)	(106,662)	240.65		(2,496)		(2,392)		(2,070)			104				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(3,433)	(845,922)	246.39	(28,508)			(13,660)		(8,494)			7,127				
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)			(358)		(756)			187				

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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)			(11,089)		(22,934)			5,786				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	(52)	(92,150)	1778.59	(2,912)			(1,395)		(2,949)			728				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(975)	(1,755,953)	1801.88		(37,051)		(35,507)		(42,158)			1,544				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(962)	(1,738,879)	1806.74		(36,690)		(35,162)		(39,163)			1,529				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(592)	(1,074,239)	1813.25		(22,559)		(21,619)		(22,160)			940				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(1,025)	(2,649,410)	2583.92		(58,022)		(55,604)		(57,221)			2,418				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(187)	(483,460)	2590.65		(10,588)		(10,147)		(9,810)			441				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(151)	(391,095)	2598.45		(8,565)		(8,208)		(7,371)			357				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	(231)	(604,732)	2622.604	(18,989)			(9,099)		(8,972)			4,747				
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)			(54,946)		(51,398)			28,668				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(113)	(362,305)	3215.35		(16,589)		(15,898)		(17,886)			691				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(5)	(15,984)	3236.56		(697)		(668)		(673)			29				
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)			(5,728)		(17,696)			2,988				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(1,312)	(5,743,215)	4376.86		(274,011)		(262,594)		(292,932)			11,417				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(1,621)	(7,127,465)	4396.44		(301,502)		(288,939)		(313,331)			12,563				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(913)	(4,064,485)	4450.38		(186,947)		(179,158)		(184,311)			7,789				
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)			(4,068)		(7,352)			1,953				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/01/2024	(512)	(927,786)	1813.25		(19,484)		(18,672)		(19,217)			812				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/01/2024	(206)	(545,933)	2645.128	(17,306)			(9,014)		(6,419)			4,327				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/01/2024	(598)	(2,659,346)	4450.38		(103,682)		(99,362)		(102,223)			4,320				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/02/2024	(244)	(442,777)	1813.25		(9,343)		(8,953)		(9,183)			389				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/02/2024	(108)	(348,444)	3236.56		(14,882)		(14,262)		(14,385)			620				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/02/2024	(1,024)	(4,559,256)	4450.38		(191,425)		(183,449)		(188,436)			7,976				
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)			(505)		(936)			242				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/05/2024	(104)	(184,300)	1779.91	(5,990)			(3,120)		(5,840)			1,497				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2024	(394)	(1,042,252)	2646.66	(32,935)			(17,154)		(12,150)			8,234				
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)			(10,550)		(30,524)			5,064				
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)			(627)		(1,206)			301				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2024	(320)	(843,645)	2633.322	(26,575)			(13,841)		(11,457)			6,644				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(207)	(51,443)	248.05	(1,739)			(906)		(433)			435				
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)			(2,867)		(5,790)			1,376				
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)			(35)		(71)			17				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2024	(48)	(86,067)	1776.89	(2,780)			(1,448)		(2,839)			695				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/12/2024	(206)	(541,651)	2629.535	(16,954)			(8,830)		(7,662)			4,238				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(236)	(620,587)	2634.968	(19,486)			(10,149)		(8,301)			4,872				
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)			(1,649)		(3,170)			791				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/15/2024	(33)	(87,465)	2635.231	(2,746)			(1,430)		(1,173)			687				
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)			(389)		(785)			187				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(747)	(184,266)	246.7	(6,210)			(3,234)		(1,868)			1,552				
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)			(1,550)		(2,690)			744				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(220)	(579,965)	2630.29	(18,211)			(9,485)		(8,240)			4,553				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2024	(93)	(245,708)	2631.595	(7,715)			(4,018)		(3,445)			1,929				
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)			(6,503)		(10,787)			3,122				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/22/2024	(305)	(810,240)	2653.52	(25,604)			(13,335)		(9,089)			6,401				
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)			(966)		(1,646)			464				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(1,064)	(265,250)	249.37	(8,965)			(4,670)		(1,954)			2,241				
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)			(1,470)		(2,505)			705				
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)			(381)		(582)			183				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2024	(650)	(1,722,385)	2650.471	(54,255)			(28,258)		(20,120)			13,564				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(78)	(207,649)	2662.657	(6,541)			(3,407)		(2,129)			1,635				
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)			(184)		(262)			88				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/29/2024	(325)	(870,139)	2677.532	(27,496)			(14,321)		(7,620)			6,874				
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)			(8,093)		(10,641)			3,597				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2024	(494)	(1,322,832)	2678.842	(41,801)			(23,513)		(11,500)			10,450				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(249)	(62,277)	250.03	(2,099)			(1,181)		(429)			525				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2024	(32)	(58,200)	1799.88	(1,880)			(1,057)		(1,489)			470				

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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)			(18,995)		(26,144)			8,442				
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)			(5,778)		(7,936)			2,568				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(431)	(1,150,431)	2666.73	(36,124)			(20,319)		(11,458)			9,031				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/02/2024	(74)	(198,167)	2672.512	(6,222)			(3,500)		(1,853)			1,556				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(11)	(44,227)	4155.17	(2,782)			(1,565)		(3,161)			696				
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)			(7,099)		(9,710)			3,155				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(383)	(1,018,417)	2658.723	(31,978)			(17,988)		(11,125)			7,995				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2024	(515)	(1,372,798)	2663.726	(43,106)			(24,247)		(14,307)			10,776				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(796)	(198,291)	249.22	(6,682)			(3,759)		(1,545)			1,671				
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)			(9,128)		(12,338)			4,057				
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)			(2,641)		(3,223)			1,174				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(59)	(157,383)	2659.525	(4,926)			(2,771)		(1,719)			1,232				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2024	(242)	(643,056)	2660.044	(20,192)			(11,358)		(6,984)			5,048				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(96)	(255,000)	2667.141	(8,007)			(4,504)		(2,568)			2,002				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(96)	(174,433)	1821.85	(5,530)			(3,110)		(3,406)			1,382				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(99)	(265,220)	2666.373	(8,301)			(4,670)		(2,710)			2,075				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(1,412)	(351,984)	249.23	(11,862)			(6,672)		(2,780)			2,965				
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)			(706)		(761)			314				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(626)	(155,499)	248.25	(5,225)			(2,939)		(1,390)			1,306				

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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)			(7,847)		(8,690)			3,488				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/16/2024	(38)	(68,953)	1824.07	(2,200)			(1,237)		(1,314)			550				
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)			(7,672)		(7,931)			3,410				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(65)	(173,699)	2661.539	(5,437)			(3,058)		(1,884)			1,359				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2024	(233)	(621,353)	2669.494	(19,448)			(10,940)		(6,193)			4,862				
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)			(6,360)		(11,760)			2,827				
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)			(588)		(695)			261				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/19/2024	(280)	(743,260)	2652.776	(23,264)			(13,086)		(8,878)			5,816				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2024	(396)	(1,046,728)	2643.582	(32,763)			(18,429)		(13,792)			8,191				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(526)	(129,480)	246.12	(4,338)			(2,440)		(1,511)			1,084				
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)			(7,261)		(9,336)			3,227				
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)			(4,315)		(5,317)			1,918				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(503)	(1,328,092)	2638.059	(41,436)			(23,308)		(18,513)			10,359				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(6)	(26,405)	4140.77	(3,979)			(2,238)		(3,996)			995				
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)			(5,371)		(7,749)			2,387				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/26/2024	(225)	(594,228)	2638.741	(18,540)			(10,429)		(8,268)			4,635				
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)			(645)		(1,007)			287				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2024	(462)	(1,214,750)	2630.947	(37,900)			(21,319)		(18,311)			9,475				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(871)	(213,720)	245.4	(7,138)			(4,015)		(2,740)			1,785				

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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)			(731)		(1,206)			325				
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)			(703)		(1,072)			291				
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)			(3,936)		(6,639)			1,749				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	08/30/2024	(134)	(349,750)	2613.972	(10,877)			(6,572)		(6,188)			2,719				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	08/30/2024	(20)	(52,290)	2616.84	(1,626)			(983)		(901)			407				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(123)	(321,705)	2621.283	(10,005)			(5,628)		(5,320)			2,501				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2024	(405)	(1,063,234)	2626.235	(33,067)			(18,600)		(16,786)			8,267				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(397)	(96,750)	243.91	(3,231)			(1,952)		(1,474)			808				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(450)	(110,030)	244.38	(3,675)			(2,220)		(1,595)			919				
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)			(4,697)		(6,765)			1,943				
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)			(5,080)		(7,343)			2,102				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(175)	(457,472)	2616.018	(14,227)			(8,596)		(8,016)			3,557				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(89)	(231,750)	2616.33	(7,207)			(4,354)		(4,049)			1,802				
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)			(4,642)		(10,830)			1,921				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(48)	(87,300)	1802.92	(2,741)			(1,656)		(2,237)			685				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(238)	(624,415)	2618.539	(19,419)			(11,732)		(10,734)			4,855				
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)			(6,951)		(12,450)			2,876				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(68)	(121,036)	1788.47	(3,764)			(2,274)		(3,681)			941				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(519)	(1,347,372)	2595.975	(41,499)			(25,072)		(28,421)			10,375				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(538)	(1,401,120)	2602.968	(43,435)			(26,242)		(27,816)			10,859				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/13/2024	(258)	(673,249)	2604.56	(20,803)			(12,569)		(13,181)			5,201				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/16/2024	(140)	(363,090)	2597.001	(11,219)			(6,778)		(7,615)			2,805				
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)			(1,761)		(3,176)			729				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2024	(138)	(357,475)	2594.225	(11,010)			(6,652)		(7,701)			2,753				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(256)	(61,677)	241.26	(2,041)			(1,233)		(1,251)			510				
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)			(4,644)		(9,319)			1,922				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(197)	(510,042)	2583.475	(15,709)			(9,491)		(12,034)			3,927				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(71)	(183,529)	2584.915	(5,653)			(3,415)		(4,279)			1,413				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(1)	(4,183)	3789.93	(665)			(402)		(1,009)			166				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(758)	(181,892)	239.88	(6,002)			(3,626)		(4,213)			1,501				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(32)	(56,396)	1759.37	(1,731)			(1,046)		(2,345)			433				
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)			(69,807)		(107,940)			28,886				
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)			(11,713)		(27,613)			4,847				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(329)	(835,769)	2543.256	(25,658)			(15,502)		(27,114)			6,415				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(1,362)	(326,014)	239.38	(10,758)			(6,500)		(7,935)			2,690				
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)			(517)		(1,224)			214				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(97)	(169,750)	1751.35	(5,228)			(3,159)		(7,640)			1,307				
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)			(2,630)		(5,855)			1,088				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(224)	(568,657)	2537.669	(17,458)			(10,547)		(19,229)			4,364				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(78)	(199,723)	2561.321	(6,131)			(3,704)		(5,656)			1,533				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(15)	(55,859)	3719.04	(2,664)			(1,610)		(4,052)			666				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/30/2024	(11)	(27,930)	2540.87	(860)			(520)		(924)			215				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2024	(68)	(118,698)	1757.92	(3,727)			(2,407)		(5,030)			932				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2024	(136)	(348,075)	2557.818	(10,721)			(6,924)		(10,167)			2,680				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(678)	(161,975)	239.07	(5,345)			(3,452)		(4,080)			1,336				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/04/2024	(119)	(210,490)	1761.89	(6,483)			(4,187)		(8,585)			1,621				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(173)	(305,356)	1766.74	(9,497)			(6,133)		(11,866)			2,374				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/04/2024	(154)	(393,103)	2557.103	(12,068)			(7,794)		(11,553)			3,017				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(504)	(1,292,758)	2563.361	(39,688)			(25,632)		(36,214)			9,922				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2024	(67)	(172,375)	2569.448	(5,309)			(3,429)		(4,605)			1,327				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(33)	(124,787)	3783.28	(7,921)			(5,115)		(11,663)			1,980				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/07/2024	(46)	(80,673)	1754.09	(2,501)			(1,615)		(3,554)			625				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/07/2024	(56)	(143,832)	2548.4	(4,416)			(2,852)		(4,520)			1,104				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2024	(344)	(603,757)	1754.35	(18,475)			(11,932)		(26,567)			4,619				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2024	(349)	(888,765)	2543.441	(27,196)			(17,564)		(29,018)			6,799				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(647)	(154,049)	238.06	(5,068)			(3,273)		(4,263)			1,267				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(183)	(320,100)	1751.99	(9,923)			(6,409)		(14,409)			2,481				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2024	(235)	(413,054)	1755.52	(12,763)			(8,243)		(17,982)			3,191				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/11/2024	(13)	(23,719)	1761.19	(709)			(458)		(978)			177				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2024	(9)	(22,472)	2543.626	(690)			(446)		(733)			172				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(703)	(1,788,527)	2544.096	(54,729)			(35,346)		(58,148)			13,682				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/11/2024	(26)	(67,077)	2547.935	(2,046)			(1,321)		(2,120)			511				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(11)	(37,793)	3577.03	(6,338)			(4,093)		(11,599)			1,584				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2024	(41)	(71,919)	1761.04	(2,186)			(1,412)		(2,977)			547				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2024	(44)	(112,455)	2545.773	(3,441)			(2,222)		(3,624)			860				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(491)	(115,949)	236.25	(3,803)			(2,456)		(3,750)			951				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/18/2024	(84)	(147,888)	1758.26	(4,496)			(2,904)		(6,292)			1,124				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(15)	(25,711)	1763.21	(789)			(510)		(1,043)			197				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/18/2024	(59)	(149,940)	2534.564	(4,558)			(2,944)		(5,239)			1,140				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(133)	(337,747)	2541.712	(10,301)			(6,653)		(11,214)			2,575				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2024	(48)	(123,117)	2550.373	(3,767)			(2,433)		(3,838)			942				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(5)	(20,299)	3695.16	(3,420)			(2,209)		(5,515)			855				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(613)	(144,500)	235.68	(4,740)			(3,061)		(4,900)			1,185				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(49)	(87,300)	1766.38	(2,654)			(1,714)		(3,437)			663				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(263)	(669,007)	2545.113	(20,405)			(13,178)		(21,708)			5,101				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2024	(301)	(767,898)	2549.046	(23,421)			(15,126)		(24,254)			5,855				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2024	(253)	(450,012)	1775.83	(13,770)			(8,893)		(16,144)			3,443				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(287)	(510,997)	1777.81	(15,637)			(10,099)		(17,962)			3,909				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/25/2024	(109)	(193,515)	1778.54	(5,864)			(3,787)		(6,751)			1,466				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2024	(691)	(1,768,849)	2558.242	(54,127)			(34,957)		(52,234)			13,532				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(352)	(902,158)	2561.239	(27,606)			(17,829)		(26,049)			6,902				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/25/2024	(171)	(439,040)	2564.74	(13,435)			(8,677)		(12,346)			3,359				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(9)	(33,449)	3830.6	(2,028)			(1,310)		(2,956)			507				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/28/2024	(162)	(416,526)	2568.383	(12,746)			(8,232)		(11,416)			3,186				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2024	(169)	(301,431)	1784.95	(9,073)			(5,860)		(9,873)			2,268				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2024	(272)	(697,608)	2562.452	(21,277)			(13,741)		(20,038)			5,319				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(653)	(154,570)	236.78	(5,054)			(3,475)		(4,834)			1,264				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(340)	(604,451)	1776.06	(18,254)			(12,550)		(21,727)			4,564				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2024	(69)	(122,862)	1784.06	(3,723)			(2,559)		(4,065)			931				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/01/2024	(27)	(69,965)	2548.262	(2,127)			(1,462)		(2,232)			532				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(340)	(870,206)	2555.989	(26,541)			(18,247)		(26,243)			6,635				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2024	(56)	(143,563)	2561.69	(4,379)			(3,010)		(4,150)			1,095				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2024	(29)	(52,201)	1785.59	(1,561)			(1,073)		(1,706)			390				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2024	(132)	(336,816)	2550.51	(10,239)			(7,039)		(10,609)			2,560				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(38)	(68,319)	1781.95	(2,070)			(1,423)		(2,322)			518				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/08/2024	(132)	(238,256)	1800.8	(7,172)			(4,930)		(6,610)			1,793				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(154)	(394,124)	2553.648	(11,981)			(8,237)		(12,141)			2,995				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2024	(284)	(726,180)	2558.616	(22,076)			(15,177)		(21,570)			5,519				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/08/2024	(324)	(837,078)	2587.395	(25,615)			(17,610)		(19,955)			6,404				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(8)	(29,700)	3748.57	(1,118)			(769)		(1,666)			280				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/11/2024	(17)	(31,350)	1804.21	(962)			(662)		(839)			241				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/11/2024	(322)	(833,537)	2585.782	(25,506)			(17,536)		(20,174)			6,377				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(727)	(174,621)	240.26	(5,745)			(3,950)		(4,113)			1,436				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(9)	(16,296)	1801.5	(499)			(343)		(451)			125				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/15/2024	(170)	(441,000)	2587.403	(13,451)			(9,247)		(10,572)			3,363				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2024	(121)	(314,382)	2588.028	(9,620)			(6,614)		(7,500)			2,405				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(64)	(164,836)	2592.554	(5,044)			(3,468)		(3,794)			1,261				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(28)	(108,900)	3958.79	(10,367)			(7,128)		(14,626)			2,592				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(7,876)	(1,883,952)	239.19	(61,794)			(42,483)		(48,826)			15,448				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(111)	(199,857)	1802.74	(6,176)			(4,246)		(5,472)			1,544				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(459)	(1,187,414)	2586.07	(36,335)			(24,980)		(28,835)			9,084				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2024	(12)	(31,135)	2585.691	(953)			(655)		(760)			238				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(222)	(53,394)	240.25	(1,751)			(1,204)		(1,267)			438				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2024	(44)	(79,790)	1808.77	(2,426)			(1,668)		(2,049)			606				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(181)	(327,374)	1809.42	(9,658)			(6,640)		(8,344)			2,414				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2024	(105)	(271,355)	2591.748	(8,276)			(5,690)		(6,323)			2,069				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(137)	(356,492)	2595.28	(10,909)			(7,500)		(8,078)			2,727				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(36)	(143,781)	4027.26	(17,073)			(11,738)		(22,179)			4,268				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/27/2024	(76)	(196,000)	2591.4	(5,978)			(4,110)		(4,598)			1,494				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(1,465)	(352,654)	240.7	(11,567)			(7,952)		(8,095)			2,892				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2024	(2)	(3,750)	1803.87	(112)			(77)		(102)			28				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(329)	(596,576)	1811.32	(18,434)			(12,674)		(14,976)			4,609				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2024	(98)	(252,938)	2588.359	(7,740)			(5,321)		(6,086)			1,935				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(396)	(1,029,899)	2600.628	(31,412)			(21,596)		(22,499)			7,853				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	11/29/2024	(135)	(352,800)	2609.949	(10,796)			(7,872)		(7,149)			2,699				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/02/2024	(123)	(223,197)	1813.74	(6,629)			(4,834)		(5,466)			1,657				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2024	(119)	(214,613)	1806.17	(6,395)			(4,663)		(5,739)			1,599				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2024	(204)	(529,045)	2599.251	(16,189)			(11,804)		(11,746)			4,047				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(69)	(124,559)	1802.76	(3,849)			(2,806)		(3,461)			962				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2024	(81)	(145,500)	1802.9	(4,540)			(3,310)		(4,037)			1,135				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2024	(150)	(390,021)	2599.061	(11,935)			(8,702)		(8,680)			2,984				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(484)	(1,261,794)	2604.685	(38,737)			(28,246)		(26,852)			9,684				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(18)	(69,805)	3933.92	(8,141)			(5,936)		(10,931)			2,035				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(126)	(30,324)	241.09	(998)			(727)		(679)			249				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(147)	(265,269)	1801.6	(7,879)			(5,745)		(7,483)			1,970				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(83)	(215,048)	2594.039	(6,602)			(4,814)		(4,991)			1,650				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2024	(479)	(864,913)	1806.92	(25,774)			(18,794)		(23,074)			6,444				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2024	(197)	(512,307)	2595.731	(15,728)			(11,468)		(11,762)			3,932				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(787)	(190,386)	242.02	(6,283)			(4,581)		(3,939)			1,571				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(16)	(28,373)	1806.81	(877)			(639)		(758)			219				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2024	(50)	(89,634)	1809.79	(2,689)			(1,961)		(2,318)			672				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/13/2024	(139)	(362,287)	2599.224	(11,122)			(8,110)		(8,100)			2,781				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(173)	(451,298)	2603.759	(13,900)			(10,135)		(9,736)			3,475				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2024	(781)	(2,034,345)	2605.932	(62,658)			(45,688)		(43,134)			15,664				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(103)	(410,386)	3995.32	(44,219)			(32,243)		(61,716)			11,055				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/16/2024	(9)	(24,157)	2593.37	(742)			(541)		(567)			185				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2024	(49)	(87,300)	1790.27	(2,750)			(2,005)		(2,798)			687				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(1,142)	(275,113)	240.97	(9,079)			(6,620)		(6,289)			2,270				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2024	(176)	(314,644)	1790.64	(9,439)			(6,883)		(10,052)			2,360				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/20/2024	(394)	(705,942)	1792.83	(21,955)			(16,009)		(22,045)			5,489				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(51)	(91,860)	1795.9	(2,848)			(2,076)		(2,778)			712				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2024	(527)	(1,359,593)	2578.415	(41,740)			(30,435)		(35,831)			10,435				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/20/2024	(255)	(658,274)	2578.855	(20,209)			(14,736)		(17,292)			5,052				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(147)	(379,731)	2584.894	(11,658)			(8,500)		(9,533)			2,914				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(61)	(235,314)	3878.44	(25,887)			(18,876)		(38,485)			6,472				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/23/2024	(910)	(218,678)	240.24	(7,216)			(5,262)		(5,337)			1,804				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/23/2024	(111)	(285,559)	2577.669	(8,767)			(6,392)		(7,583)			2,192				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/27/2024	(52)	(93,530)	1790.28	(2,946)			(2,148)		(3,013)			737				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/27/2024	(9)	(16,017)	1795.8	(479)			(349)		(487)			120				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2024	(9)	(15,308)	1796.35	(468)			(342)		(463)			117				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/27/2024	(807)	(2,068,554)	2562.808	(63,298)			(46,155)		(61,351)			15,824				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/27/2024	(298)	(767,308)	2572.202	(23,480)			(17,121)		(21,266)			5,870				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/30/2024	(119)	(305,497)	2569.16	(9,348)			(6,816)		(8,672)			2,337				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(622)	(150,000)	241.05		(4,935)		(3,804)		(3,449)			1,131				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(15)	(27,459)	1797.66		(819)		(631)		(823)			188				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2025	(215)	(552,955)	2571.41		(16,920)		(13,043)		(15,481)			3,878				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/03/2025	(126)	(324,625)	2579.656		(9,934)		(7,657)		(8,557)			2,276				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(210)	(541,331)	2583.862		(16,565)		(12,769)		(13,832)			3,796				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2025	(189)	(341,043)	1799.78		(10,675)		(8,228)		(10,047)			2,446				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2025	(452)	(1,176,000)	2603.377		(36,103)		(27,830)		(26,035)			8,274				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(1,115)	(270,000)	242.2		(8,910)		(6,868)		(5,654)			2,042				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(220)	(53,557)	242.96		(1,767)		(1,362)		(1,048)			405				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(596)	(1,073,374)	1802.1		(32,201)		(24,822)		(30,881)			7,379				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/10/2025	(32)	(58,200)	1806.71		(1,746)		(1,346)		(1,594)			400				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(74)	(132,874)	1807.44		(4,146)		(3,196)		(3,611)			950				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(769)	(2,000,376)	2600.59		(61,412)		(47,338)		(45,284)			14,073				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(566)	(1,476,433)	2608.107		(45,327)		(34,939)		(31,535)			10,387				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(18)	(71,310)	3969.61		(10,732)		(8,273)		(14,915)			2,459				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/17/2025	(81)	(145,500)	1791.06		(4,481)		(3,454)		(4,717)			1,027				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(32)	(56,735)	1798.19		(1,702)		(1,312)		(1,710)			390				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2025	(136)	(354,317)	2611.869		(10,913)		(8,412)		(7,394)			2,501				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/17/2025	(80)	(209,051)	2612.386		(6,439)		(4,963)		(4,345)			1,476				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/17/2025	(80)	(208,775)	2614.018		(6,409)		(4,941)		(4,284)			1,469				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(230)	(602,210)	2619.135		(18,548)		(14,297)		(11,869)			4,251				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(5)	(19,732)	3928.86		(2,858)		(2,203)		(4,338)			655				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/20/2025	(168)	(302,640)	1798.29		(9,412)		(7,255)		(9,130)			2,157				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(205)	(49,997)	244.3		(1,650)		(1,272)		(880)			378				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(243)	(436,956)	1800.12		(13,502)		(10,408)		(12,973)			3,094				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2025	(297)	(536,006)	1801.8		(16,402)		(12,643)		(15,637)			3,759				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2025	(304)	(796,068)	2617.005		(24,519)		(18,900)		(16,059)			5,619				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(247)	(647,311)	2618.244		(19,937)		(15,368)		(12,932)			4,569				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(67)	(269,460)	4016.22		(4,355)		(3,357)		(5,382)			998				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/24/2025	(65)	(265,697)	4060.43		(28,321)		(21,830)		(38,279)			6,490				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/27/2025	(6)	(11,292)	1800.06		(351)		(271)		(336)			80				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/27/2025	(76)	(199,256)	2617.691		(6,117)		(4,715)		(4,009)			1,402				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2025	(295)	(771,142)	2610.579		(23,674)		(18,249)		(16,439)			5,425				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2025	(54)	(96,677)	1805.89		(3,016)		(2,325)		(2,717)			691				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2025	(1,236)	(3,242,062)	2622.529		(99,531)		(76,722)		(63,027)			22,809				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	01/31/2025	(86)	(225,580)	2637.86		(6,925)		(5,627)		(3,879)			1,298				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	01/31/2025	(13)	(35,280)	2642.88		(1,087)		(883)		(582)			204				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	01/31/2025	(69)	(282,979)	4119.21		(19,472)		(15,821)		(24,260)			3,651				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(387)	(94,050)	243.17		(3,104)		(2,522)		(1,852)			582				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(52)	(93,629)	1810.28		(2,931)		(2,381)		(2,517)			549				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(403)	(1,059,025)	2628.84		(32,512)		(26,416)		(19,641)			6,096				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2025	(8)	(14,227)	1806.55		(445)		(362)		(399)			83				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2025	(115)	(300,094)	2614.28		(9,183)		(7,461)		(6,255)			1,722				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(371)	(89,872)	242.42		(2,948)		(2,395)		(1,897)			553				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/07/2025	(27)	(48,907)	1797.92		(1,516)		(1,232)		(1,500)			284				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(278)	(501,117)	1803.22		(15,234)		(12,378)		(14,558)			2,856				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2025	(46)	(82,450)	1808.48		(2,564)		(2,083)		(2,267)			481				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/07/2025	(537)	(1,398,940)	2603.28		(42,808)		(34,781)		(31,732)			8,026				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(1,132)	(2,957,399)	2611.53		(90,496)		(73,528)		(63,010)			16,968				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2025	(321)	(839,889)	2614.66		(25,701)		(20,882)		(17,470)			4,819				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(58)	(240,777)	4117.86		(20,389)		(16,566)		(25,546)			3,823				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/10/2025	(612)	(1,591,336)	2600.79		(48,695)		(39,565)		(36,860)			9,130				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2025	(40)	(72,790)	1807.29		(2,176)		(1,768)		(2,036)			408				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2025	(153)	(399,938)	2606.13		(12,198)		(9,911)		(8,921)			2,287				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(512)	(123,428)	241.09		(4,036)		(3,279)		(2,935)			757				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2025	(74)	(17,965)	241.62		(589)		(479)		(409)			110				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/14/2025	(39)	(70,620)	1804.75		(2,062)		(1,675)		(2,030)			387				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/14/2025	(54)	(96,959)	1805.95		(2,812)		(2,285)		(2,752)			527				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(443)	(800,036)	1807.46		(24,241)		(19,696)		(22,356)			4,545				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/14/2025	(371)	(963,903)	2595.8		(29,303)		(23,808)		(23,237)			5,494				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(560)	(1,455,545)	2600.79		(44,249)		(35,952)		(33,818)			8,297				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2025	(1,269)	(3,300,591)	2601.38		(100,668)		(81,793)		(76,348)			18,875				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(73)	(304,762)	4147.6		(27,996)		(22,746)		(34,043)			5,249				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(563)	(134,493)	238.84		(4,398)		(3,573)		(3,854)			825				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(64)	(114,301)	1794.23		(3,452)		(2,805)		(3,674)			647				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2025	(64)	(114,257)	1794.3		(3,485)		(2,831)		(3,670)			653				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2025	(194)	(500,099)	2576.9		(15,203)		(12,352)		(13,877)			2,851				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(125)	(323,612)	2578.95		(9,838)		(7,993)		(8,851)			1,845				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/21/2025	(85)	(220,672)	2581.95		(6,708)		(5,451)		(5,909)			1,258				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(11)	(45,543)	3991.05		(6,731)		(5,469)		(9,504)			1,262				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2025	(248)	(444,194)	1792.97		(12,882)		(10,466)		(14,487)			2,415				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2025	(129)	(331,971)	2574		(10,092)		(8,200)		(9,418)			1,892				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2025	(72)	(130,017)	1793.56		(3,770)		(3,064)		(4,224)			707				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2025	(63)	(163,145)	2575.39		(4,943)		(4,016)		(4,592)			927				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(238)	(56,730)	238.16		(1,844)		(1,575)		(1,721)			269				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(154)	(275,448)	1789.08		(8,346)		(7,129)		(9,356)			1,217				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2025	(114)	(204,208)	1792.16		(6,085)		(4,944)		(6,731)			1,141				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	02/28/2025	(519)	(932,040)	1794.21		(28,054)		(23,963)		(30,104)			4,091				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	02/28/2025	(114)	(294,000)	2568.25		(8,879)		(7,584)		(8,698)			1,295				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(194)	(499,117)	2570.603		(15,123)		(12,918)		(14,530)			2,205				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2025	(69)	(178,386)	2575.3		(5,405)		(4,392)		(5,026)			1,013				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(88)	(346,337)	3951.39		(36,529)		(31,202)		(50,268)			5,327				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/03/2025	(101)	(182,183)	1800.01		(5,447)		(4,653)		(5,565)			794				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/03/2025	(171)	(442,117)	2578.362		(13,396)		(11,443)		(12,216)			1,954				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2025	(52)	(93,719)	1798.26		(2,840)		(2,426)		(2,919)			414				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2025	(385)	(990,566)	2570.091		(30,014)		(25,637)		(29,035)			4,377				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(778)	(185,142)	238.04		(142,525)		(121,740)		(5,694)			20,785				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/07/2025	(11)	(18,915)	1781.41		(569)		(486)		(694)			83				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(73)	(129,899)	1789.42		(3,949)		(3,373)		(4,417)			576				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(392)	(701,197)	1790.06		(21,316)		(18,208)		(23,693)			3,109				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/07/2025	(179)	(459,396)	2561.121		(13,874)		(11,851)		(14,319)			2,023				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(214)	(547,044)	2562.19		(547,044)		(467,267)		(16,929)			79,777				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(29)	(73,809)	2563.376		(2,229)		(1,904)		(2,266)			325				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(170)	(679,575)	3992.01		(72,264)		(61,725)		(96,674)			10,538				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/10/2025	(78)	(138,803)	1773.19		(4,233)		(3,616)		(5,507)			617				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/10/2025	(129)	(331,968)	2571.172		(10,125)		(8,648)		(9,680)			1,477				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2025	(511)	(121,846)	238.26		(4,045)		(3,455)		(3,699)			590				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2025	(32)	(82,425)	2584.53		(2,547)		(2,176)		(2,194)			371				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(1)	(1,319)	1772.96		(41)		(35)		(53)			6				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/14/2025	(540)	(959,794)	1777.12		(28,410)		(24,267)		(36,806)			4,143				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2025	(9)	(15,215)	1777.98		(470)		(402)		(579)			69				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2025	(125)	(322,420)	2581.63		(9,898)		(8,455)		(8,765)			1,444				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/14/2025	(172)	(443,838)	2582.978		(13,715)		(11,715)		(11,953)			2,000				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(295)	(763,210)	2587.541		(23,659)		(20,209)		(19,904)			3,450				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(34)	(132,301)	3891.93		(8,805)		(7,521)		(12,549)			1,284				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/17/2025	(21)	(37,350)	1768.61		(1,150)		(983)		(1,550)			168				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2025	(43)	(112,079)	2592.334		(3,474)		(2,968)		(2,836)			507				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(394)	(94,644)	240.17		(3,123)		(2,668)		(2,492)			455				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/21/2025	(46)	(80,753)	1767.34		(2,463)		(2,104)		(3,395)			359				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(54)	(94,928)	1770.16		(2,895)		(2,473)		(3,892)			422				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2025	(10)	(18,105)	1779.74		(552)		(472)		(680)			81				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2025	(486)	(1,256,749)	2587.112		(38,708)		(33,063)		(33,021)			5,645				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(288)	(744,891)	2589.909		(22,868)		(19,533)		(19,190)			3,335				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/21/2025	(371)	(964,255)	2598.651		(29,795)		(25,450)		(23,340)			4,345				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(5)	(17,973)	3936.97		(2,488)		(2,125)		(4,037)			363				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/24/2025	(49)	(86,564)	1773.59		(2,554)		(2,181)		(3,446)			372				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/24/2025	(177)	(462,090)	2603.868		(14,371)		(12,275)		(10,794)			2,096				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2025	(154)	(273,366)	1777.16		(8,584)		(7,332)		(10,550)			1,252				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(1,013)	(242,955)	239.88		(8,042)		(6,869)		(6,579)			1,173				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2025	(19)	(33,950)	1779.42		(1,063)		(908)		(1,284)			155				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(409)	(730,658)	1784.72		(21,993)		(18,786)		(26,303)			3,207				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2025	(22)	(39,660)	1786.54		(1,198)		(1,023)		(1,403)			175				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2025	(190)	(493,506)	2591.44		(15,249)		(13,025)		(12,634)			2,224				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(1,984)	(5,147,716)	2595.022		(158,550)		(135,428)		(128,484)			23,122				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2025	(55)	(142,057)	2597.527		(4,375)		(3,737)		(3,483)			638				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(69)	(278,795)	4027.81		(22,560)		(19,270)		(29,411)			3,290				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/31/2025	(112)	(201,497)	1794.75		(6,267)		(5,353)		(6,604)			914				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/31/2025	(66)	(172,580)	2606.339		(5,315)		(4,540)		(3,980)			775				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2025	(199)	(519,690)	2617.2		(16,058)		(14,386)		(11,095)			1,673				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(167)	(40,457)	242.53		(1,347)		(1,207)		(891)			140				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/04/2025	(139)	(247,981)	1790.02		(7,787)		(6,975)		(8,525)			811				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(68)	(121,688)	1790.43		(3,833)		(3,434)		(4,167)			399				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2025	(302)	(793,098)	2622.24		(24,586)		(22,025)		(16,324)			2,561				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(148)	(388,243)	2627.99		(12,036)		(10,782)		(7,654)			1,254				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/04/2025	(254)	(667,139)	2628.13		(20,681)		(18,527)		(13,138)			2,154				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(38)	(156,581)	4090.38		(15,630)		(14,002)		(20,234)			1,628				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2025	(5)	(8,178)	1791.89		(253)		(226)		(277)			26				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2025	(13)	(33,551)	2617.65		(1,037)		(929)		(718)			108				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2025	(998)	(241,220)	241.75		(8,009)		(7,174)		(5,692)			834				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/11/2025	(100)	(178,968)	1792.81		(5,620)		(5,034)		(6,016)			585				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2025	(684)	(1,789,422)	2616.69		(55,293)		(49,533)		(38,583)			5,760				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/11/2025	(96)	(252,393)	2619.3		(7,799)		(6,987)		(5,339)			812				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/11/2025	(200)	(524,745)	2623.1		(16,215)		(14,526)		(10,792)			1,689				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/11/2025	(13)	(52,447)	4091.95		(3,654)		(3,273)		(4,675)			381				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/14/2025	(82)	(146,804)	1793.22		(4,404)		(3,945)		(4,925)			459				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/14/2025	(30)	(77,184)	2615.46		(2,377)		(2,130)		(1,683)			248				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/17/2025	(274)	(66,000)	240.64		(2,178)		(1,951)		(1,709)			227				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2025	(93)	(167,573)	1796.91		(5,262)		(4,714)		(5,436)			548				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/17/2025	(188)	(338,544)	1797.48		(10,452)		(9,363)		(10,922)			1,089				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/17/2025	(258)	(463,800)	1798.54		(13,914)		(12,465)		(14,810)			1,449				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/17/2025	(58)	(105,145)	1798.86		(3,228)		(2,892)		(3,347)			336				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/17/2025	(8)	(21,326)	2608.1		(655)		(587)		(492)			68				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2025	(5)	(12,044)	2610.81		(371)		(332)		(272)			39				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/17/2025	(32)	(82,626)	2612.26		(2,537)		(2,272)		(1,848)			264				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/17/2025	(48)	(124,409)	2612.42		(3,832)		(3,433)		(2,780)			399				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/18/2025	(75)	(313,015)	4154.52		(27,744)		(24,854)		(34,067)			2,890				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/21/2025	(152)	(397,097)	2610.84		(12,231)		(10,957)		(9,000)			1,274				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2025	(116)	(28,000)	241.34		(927)		(830)		(690)			97				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2025	(149)	(269,018)	1802.23		(8,313)		(7,447)		(8,325)			866				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2025	(116)	(303,794)	2616.62		(9,357)		(8,382)		(6,618)			975				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2025	(550)	(132,900)	241.76		(4,412)		(3,953)		(3,169)			460				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/25/2025	(109)	(194,794)	1788.15		(6,039)		(5,410)		(6,898)			629				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2025	(111)	(198,760)	1796		(5,853)		(5,243)		(6,536)			610				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/25/2025	(792)	(1,425,900)	1800.95		(44,203)		(39,598)		(44,710)			4,604				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/25/2025	(495)	(1,293,926)	2612.2		(39,982)		(35,817)		(29,123)			4,165				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/25/2025	(175)	(457,860)	2613.42		(14,102)		(12,633)		(10,216)			1,469				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2025	(411)	(1,076,685)	2620.68		(33,270)		(29,804)		(22,791)			3,466				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/25/2025	(67)	(272,192)	4055.99		(22,963)		(20,571)		(29,966)			2,392				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/28/2025	(410)	(741,320)	1806.11		(22,388)		(20,056)		(22,146)			2,332				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/28/2025	(673)	(1,765,898)	2623.18		(54,390)		(48,724)		(36,789)			5,666				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2025	(705)	(169,400)	240.43		(5,607)		(5,257)		(4,503)			350				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2025	(149)	(269,505)	1807		(8,436)		(7,908)		(7,997)			527				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2025	(143)	(375,096)	2615.55		(11,553)		(10,831)		(8,278)			722				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2025	(1,449)	(350,000)	241.57		(11,620)		(10,894)		(8,519)			726				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(449)	(108,648)	242.17		(3,607)		(3,382)		(2,521)			225				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(103)	(184,586)	1797.96		(5,667)		(5,313)		(5,983)			354				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2025	(337)	(606,690)	1800.72		(18,954)		(17,769)		(19,151)			1,185				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(39)	(101,724)	2613.78		(3,143)		(2,947)		(2,275)			196				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2025	(275)	(719,205)	2615.07		(22,223)		(20,834)		(15,939)			1,389				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/02/2025	(84)	(220,500)	2615.77		(6,836)		(6,408)		(4,862)			427				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(99)	(403,200)	4090.75		(33,572)		(31,474)		(42,592)			2,098				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/05/2025	(119)	(214,939)	1801.13		(6,685)		(6,267)		(6,771)			418				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/05/2025	(134)	(350,084)	2617.92		(10,853)		(10,174)		(7,618)			678				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2025	(480)	(1,253,404)	2611.27		(38,856)		(36,427)		(28,664)			2,428				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2025	(1,474)	(355,135)	240.97		(11,790)		(11,054)		(9,107)			737				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/09/2025	(708)	(171,000)	241.49		(5,694)		(5,338)		(4,211)			356				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/09/2025	(201)	(360,595)	1796.23		(11,178)		(10,480)		(11,933)			699				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2025	(69)	(124,391)	1796.24		(3,881)		(3,638)		(4,116)			243				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2025	(653)	(1,702,991)	2609.54		(52,622)		(49,334)		(39,452)			3,289				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/09/2025	(760)	(1,988,609)	2618.19		(61,647)		(57,794)		(43,313)			3,853				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/09/2025	(59)	(155,603)	2618.8		(4,824)		(4,522)		(3,374)			301				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/09/2025	(27)	(112,434)	4137.64		(7,809)		(7,321)		(9,815)			488				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/12/2025	(1,189)	(2,133,398)	1794.89		(65,922)		(61,802)		(71,627)			4,120				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/12/2025	(2)	(4,258)	2612.17		(132)		(124)		(97)			8				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2025	(108)	(281,300)	2609.44		(8,720)		(8,175)		(6,548)			545				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/16/2025	(420)	(100,982)	240.19		(3,353)		(3,143)		(2,762)			210				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2025	(83)	(148,389)	1787.08		(4,625)		(4,336)		(5,368)			289				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/16/2025	(142)	(254,140)	1793.11		(7,853)		(7,362)		(8,696)			491				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/16/2025	(12)	(30,731)	2596.65		(947)		(887)		(782)			59				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2025	(317)	(824,020)	2599.12		(25,462)		(23,871)		(20,624)			1,591				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/16/2025	(215)	(559,017)	2600.7		(17,274)		(16,194)		(13,839)			1,080				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/16/2025	(95)	(393,006)	4158.77		(40,231)		(37,717)		(49,484)			2,514				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/19/2025	(44)	(79,525)	1792.53		(2,449)		(2,296)		(2,741)			153				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/19/2025	(252)	(652,927)	2593.5		(20,110)		(18,853)		(17,014)			1,257				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2025	(217)	(388,708)	1789.14		(11,933)		(11,188)		(13,845)			746				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2025	(268)	(693,274)	2587.99		(21,353)		(20,018)		(18,784)			1,335				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/23/2025	(2,028)	(481,632)	237.49		(15,846)		(14,855)		(16,123)			990				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/23/2025	(296)	(70,616)	238.8		(2,316)		(2,171)		(2,152)			145				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2025	(243)	(58,035)	239.15		(1,915)		(1,795)		(1,723)			120				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/23/2025	(236)	(417,585)	1771.17		(12,903)		(12,097)		(17,465)			806				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/23/2025	(285)	(504,998)	1772.86		(15,356)		(14,397)		(20,813)			960				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/23/2025	(34)	(60,310)	1775.38		(1,842)		(1,727)		(2,432)			115				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2025	(65)	(116,618)	1782.85		(3,563)		(3,341)		(4,400)			223				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/23/2025	(304)	(780,172)	2563.82		(23,951)		(22,454)		(24,785)			1,497				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/23/2025	(53)	(136,431)	2565.96		(4,161)		(3,901)		(4,275)			260				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/23/2025	(165)	(424,454)	2574.55		(13,031)		(12,216)		(12,579)			814				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2025	(193)	(498,701)	2581.36		(15,310)		(14,353)		(14,131)			957				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/23/2025	(21)	(87,130)	4115.24		(10,039)		(9,412)		(13,395)			627				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(1,597)	(380,412)	238.2		(12,554)		(11,769)		(12,154)			785				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(84)	(148,703)	1763.43		(4,542)		(4,259)		(6,663)			284				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2025	(7)	(12,611)	1768.97		(388)		(364)		(539)			24				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/30/2025	(630)	(1,113,835)	1769.16		(32,524)		(31,846)		(47,541)			678				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2025	(119)	(306,852)	2571.6		(9,390)		(8,803)		(9,302)			587				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(189)	(486,180)	2572.74		(14,926)		(13,993)		(14,630)			933				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(76)	(316,661)	4179.83		(32,168)		(30,157)		(38,273)			2,010				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/02/2025	(56)	(145,500)	2585.32		(4,467)		(4,374)		(4,037)			93				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2025	(236)	(421,026)	1783.97		(12,336)		(12,079)		(15,830)			257				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2025	(302)	(780,592)	2583.81		(23,964)		(23,465)		(21,913)			499				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(3,793)	(908,994)	239.68		(29,815)		(29,194)		(26,188)			621				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2025	(26)	(45,929)	1785.88		(1,400)		(1,371)		(1,698)			29				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(267)	(479,312)	1792.37		(14,571)		(14,268)		(16,710)			304				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/06/2025	(227)	(406,561)	1793.52		(12,278)		(12,022)		(14,025)			256				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(595)	(1,531,301)	2574.55		(46,858)		(45,882)		(45,695)			976				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2025	(109)	(281,300)	2581.91		(8,636)		(8,456)		(8,000)			180				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(31)	(130,873)	4267.52		(12,646)		(12,383)		(14,418)			263				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/06/2025		(1,733)	4293.93		(235)		(231)		(270)			5				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/09/2025	(211)	(544,826)	2581.13		(16,672)		(16,324)		(15,599)			347				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2025	(166)	(298,275)	1793.83		(8,769)		(8,587)		(10,295)			183				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2025	(169)	(436,500)	2584.55		(13,357)		(13,079)		(12,239)			278				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(20)	(4,907)	241.85		(161)		(158)		(121)			3				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/13/2025	(626)	(152,193)	243.19		(4,992)		(4,888)		(3,369)			104				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(217)	(391,079)	1799.37		(11,537)		(11,296)		(12,830)			240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2025	(828)	(1,490,383)	1800.38		(44,861)		(43,926)		(48,437)			935				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/13/2025	(255)	(460,546)	1807.68		(13,494)		(13,213)		(13,969)			281				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(188)	(485,000)	2580.73		(14,841)		(14,532)		(13,951)			309				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2025	(402)	(1,036,433)	2581.06		(31,715)		(31,054)		(29,748)			661				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/13/2025	(194)	(505,728)	2600.88		(15,425)		(15,103)		(12,722)			321				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(14)	(63,292)	4372.59		(8,264)		(8,092)		(8,551)			172				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/16/2025	(49)	(89,078)	1808.7		(2,592)		(2,538)		(2,681)			54				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/16/2025	(284)	(735,820)	2593.45		(22,443)		(21,975)		(19,492)			468				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(367)	(88,494)	241.34		(2,894)		(2,833)		(2,273)			60				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/20/2025	(288)	(518,015)	1799.64		(15,666)		(15,340)		(17,022)			326				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2025	(202)	(363,750)	1801.69		(10,694)		(10,471)		(11,727)			223				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(290)	(522,767)	1802.43		(15,849)		(15,519)		(16,737)			330				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/20/2025	(117)	(303,743)	2585.98		(9,264)		(9,071)		(8,472)			193				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2025	(388)	(1,004,507)	2588.33		(30,637)		(29,999)		(27,589)			638				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(478)	(1,238,148)	2589.09		(37,764)		(36,977)		(33,836)			787				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(6)	(26,212)	4365.69		(2,213)		(2,167)		(2,314)			46				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2025	(219)	(52,500)	239.76		(1,722)		(1,686)		(1,520)			36				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2025	(35)	(62,627)	1794.91		(1,835)		(1,797)		(2,153)			38				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2025	(3)	(8,730)	2582.97		(266)		(261)		(249)			6				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2025	(144)	(258,300)	1799.9		(7,620)		(7,461)		(8,497)			159				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2025	(21)	(54,809)	2580.41		(1,672)		(1,637)		(1,590)			35				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/27/2025	(468)	(112,500)	240.19		(3,667)		(3,591)		(3,163)			76				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2025	(700)	(168,388)	240.51		(5,523)		(5,408)		(4,624)			115				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(136)	(32,688)	240.65		(1,069)		(1,047)		(888)			22				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(84)	(151,807)	1801.88		(4,402)		(4,311)		(4,906)			92				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2025	(257)	(463,903)	1805.31		(13,993)		(13,702)		(14,518)			292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/27/2025	(181)	(327,414)	1806.74		(9,626)		(9,425)		(10,109)			201				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/27/2025	(228)	(588,614)	2583.92		(17,894)		(17,521)		(16,701)			373				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2025	(400)	(1,034,264)	2586.63		(31,545)		(30,888)		(28,832)			657				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(146)	(378,232)	2590.65		(11,536)		(11,296)		(10,269)			240				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(45)	(196,034)	4376.86		(24,336)		(23,829)		(25,573)			507				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/30/2025	(81)	(146,676)	1813.25		(4,312)		(4,222)		(4,265)			90				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/30/2025	(70)	(182,742)	2598.45		(5,555)		(5,440)		(4,719)			116				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2026	(21)	(102,850)	4793.06	(9,853)			(6,815)		(9,917)			985				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2027	(26)	(111,439)	4349.93	(13,769)			(9,753)		(15,998)			1,377				
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)			(94,715)		(127,456)			13,064				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2027	(27)	(102,850)	3878.44	(11,854)			(10,574)		(14,907)			1,186				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2028	(186)	(766,195)	4117.86		(88,879)		(82,213)		(102,695)			6,666				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2028	(101)	(413,070)	4081.5		(47,792)		(44,208)		(55,984)			3,584				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2028	(36)	(145,131)	3991.05		(24,846)		(22,983)		(27,664)			1,863				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2028	(49)	(193,767)	3992.01		(33,987)		(32,004)		(39,461)			1,983				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2028	(45)	(183,488)	4090.38		(28,979)		(27,772)		(33,531)			1,207				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2028	(47)	(190,307)	4090.75		(33,216)		(32,386)		(37,052)			830				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2028	(25)	(103,806)	4137.64		(16,822)		(16,402)		(19,200)			421				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2028	(30)	(122,745)	4158.77		(19,837)		(19,341)		(21,752)			496				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2028	(28)	(123,364)	4372.59		(20,288)		(20,118)		(19,900)			169				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/24/2023	05/24/2024	(99)	(408,407)	4115.24		(2,749)		(2,406)		(1,688)			344				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/29/2023	06/28/2024	(42)	(184,506)	4396.44		(1,110)		(1,076)		(1,085)			64				
0699999999. Subtotal - Written Options - Hedging Other - Other										(32,394,557)	(50,020,462)		(48,672,741)	XXX	(104,371,170)			26,024,129			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0709999999. Subtotal - Written Options - Hedging Other										(32,394,557)	(50,020,462)		(48,672,741)	XXX	(104,371,170)			26,024,129			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										(32,394,557)	(50,020,462)		(48,672,741)	XXX	(104,371,170)			26,024,129			XXX	XXX
0989999999. Total Written Options										(32,394,557)	(50,020,462)		(48,672,741)	XXX	(104,371,170)			26,024,129			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										406,512,926	424,325,548		442,103,159	XXX	1,027,404,891			(281,745,247)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										406,512,926	424,325,548		442,103,159	XXX	1,027,404,891			(281,745,247)			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		347,642		347,642	2,045,092		2,045,092		
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	73,970,000		48,545,490			81,623,509		7,653,509		
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N				(48,665,471)			(104,367,277)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	78,675,000		26,717,776			82,193,207		3,518,207		
CIBC	21GI19DL770X0HC3ZE78	Y	Y	57,090,000		15,391,956	(3,788)		58,361,521	(1,136)	1,270,385		
CITI BANK	E570DZWZ7FF32TWEFA76	Y	Y	91,770,000		39,028,537			102,715,756		10,945,756		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	44,120,000		24,786,411			49,278,647		5,158,647		
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	67,200,000		46,672,707			69,340,431		2,140,431		
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	106,570,000		47,137,283			120,664,470		14,094,470		
MIZUHO BANK	549300Y6K4T3QBM4LN29	Y	Y	131,850,000		101,411,870	(3,482)		145,215,784	(2,757)	13,363,027		
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	45,740,445		14,629,125			45,622,211				
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	141,390,000		51,704,194			146,483,747		5,093,747		
TRUIST BANK	JJKC32MCHWDI71265Z06	Y	Y	63,230,000		19,326,749			65,035,309		1,805,309		
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	6,020,000		5,580,292			8,688,140		2,668,140		
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	153,550,000		49,495,868			154,508,237		958,237		
0299999999. Total NAIC 1 Designation				1,061,175,445		490,428,258	(48,672,741)		1,129,730,969	(104,371,170)	68,669,865		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				1,061,175,445		490,775,900	(48,672,741)	347,642	1,131,776,061	(104,371,170)	70,714,957		
1. Offset per SSAP No. 64						48,672,741	(48,672,741)						
2. Net after right of offset per SSAP No. 64						442,103,159							

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	73,970,000	73,970,000	XXX		
BARCLAYS G5GSEF7VJP5I7OUK5573	Cash		CASH	78,675,000	78,675,000	XXX		
CIBC 21GI19DL770X0HC3ZE78	Cash		CASH	57,090,000	57,090,000	XXX		
CITI BANK E570DZWZ7FF32TWEFA76	Cash		CASH	91,770,000	91,770,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	44,120,000	44,120,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	67,200,000	67,200,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	106,570,000	106,570,000	XXX		
MIZUHO BANK 549300Y6K4T30BM4LN29	Cash		CASH	131,850,000	131,850,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	45,740,445	45,740,445	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	141,390,000	141,390,000	XXX		
TRUIST BANK JUKC32MCHWDI71265Z06	Cash		CASH	63,230,000	63,230,000	XXX		
UBS AG BFM8T61CT2L1QCEMIK50	Cash		CASH	6,020,000	6,020,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	153,550,000	153,550,000	XXX		
0299999999 - Total				1,061,175,445	1,061,175,445	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	59,129	XXX
CITIBANK	NEW CASTLE, DELAWARE					404,953	1,110,728	198,755	XXX
CITIBANK	NEW YORK, NEW YORK					(96,873,301)	(25,305,386)	(76,333,026)	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS		5.070	5,023,385		354,241,147	461,256,380	599,671,043	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS	0	5.070	3,243,130		517,949,475	76,358,331	1,113,538,695	XXX
CITIZENS BANK	BOSTON, MASSACHUSETTS					100,000,000		48,000,000	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	18		489,818	349,027	146,917	XXX
0199999. Totals - Open Depositories		XXX	XXX	8,266,533		877,939,060	515,496,048	1,685,281,513	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	8,266,533		877,939,060	515,496,048	1,685,281,513	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	8,266,533		877,939,060	515,496,048	1,685,281,513	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
	UNITEDSTATESTREASURY TBILL CASH	0	04/27/2023	0.000	07/27/2023	31,199,401		
	UNITEDSTATESTREASURY TBILL CASH	0	05/05/2023	5.100	08/03/2023	199,057,792		
	UNITEDSTATESTREASURY TBILL CASH	0	05/30/2023	5.075	08/17/2023	99,337,562		
	UNITEDSTATESTREASURY TBILL CASH	0	06/30/2023	4.995	07/25/2023	1,071,772,694		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,401,367,449		
0109999999. Total - U.S. Government Bonds						1,401,367,449		
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								
	AMCOR FLEXIBLES NORTH AMERICA CP CASH	0	06/30/2023	5.340	07/26/2023	3,985,164		
	AMCOR FLEXIBLES NORTH AMERICA CP CASH	C	06/28/2023	0.000	07/28/2023	9,959,482		
	AMCOR FLEXIBLES NORTH AMERICA CP CASH	C	06/29/2023	0.000	07/31/2023	3,733,120		
	AMCOR FINANCE USA INC CP CASH	C	06/30/2023	0.000	08/02/2023	3,980,619		
	AMEREN CORPORATION CP CASH	C	06/30/2023	5.200	07/05/2023	13,991,910		
	AMEREN CORPORATION CP CASH	0	06/30/2023	5.200	07/05/2023	499,711		
	AMERICAN HONDA FINANCE CORPORA CP CASH	C	06/02/2023	0.000	07/07/2023	749,328		
	AMERICAN HONDA FINANCE CORPORA CP CASH	0	06/02/2023	0.000	07/07/2023	499,543		
	AMERICAN HONDA FINANCE CORPORA CP CASH	C	06/12/2023	0.000	07/13/2023	2,794,983		
	AMERICAN HONDA FINANCE CORPORA CP CASH	C	06/28/2023	0.000	07/18/2023	4,454,684		
	AMERICAN HONDA FINANCE CORPORA CP CASH	0	06/28/2023	0.000	07/18/2023	4,987,202		
	AMERICAN HONDA FINANCE CORPORA CP CASH	C	06/27/2023	5.350	07/19/2023	5,983,940		
	AMERICAN HONDA FINANCE CORPORA CP CASH		06/22/2023	0.000	07/21/2023	249,228		
	AON CORP CP CASH	0	05/19/2023	0.000	07/13/2023	1,746,859		
	ARIZONA PUBLIC SERVICE COMPANY CP CASH	C	06/26/2023	0.000	07/05/2023	13,991,843		
	BERKSHIRE HATHAWAY ENERGY CO CP CASH		06/22/2023	0.000	07/20/2023	9,971,991		
	BERKSHIRE HATHAWAY ENERGY CO CP CASH	C	06/27/2023	5.280	07/21/2023	4,736,061		
	BERKSHIRE HATHAWAY ENERGY CO CP CASH	0	06/27/2023	5.280	07/21/2023	4,985,327		
	CABOT CORPORATION CP CASH	C	06/30/2023	0.000	07/03/2023	29,991,399		
	CENTERPOINT ENERGY INC CP CASH	C	06/30/2023	0.000	07/05/2023	3,747,846		
	CENTERPOINT ENERGY INC CP CASH	0	06/30/2023	0.000	07/05/2023	851,500		
	CENTERPOINT ENERGY INC CP CASH	C	06/05/2023	0.000	07/06/2023	10,092,424		
	CENTERPOINT ENERGY INC CP CASH	0	06/09/2023	5.500	08/07/2023	3,977,313		
	CONSTELLATION ENERGY GROUP INC CP CASH	C	06/30/2023	5.250	07/07/2023	19,982,497		
	CONSTELLATION ENERGY GROUP INC CP CASH	C	06/29/2023	5.300	07/13/2023	16,221,283		
	CONSTELLATION ENERGY GROUP INC CP CASH	0	06/29/2023	5.300	07/13/2023	3,493,815		
	DAIMLER TRUCK FINANCE NORTH AM CP CASH	C	06/22/2023	5.350	07/21/2023	6,979,167		
	DAIMLER TRUCK FINANCE NORTH AM CP CASH	0	06/22/2023	5.350	07/21/2023	5,982,143		
	DAIMLER TRUCK FINANCE NORTH AM CP CASH		06/22/2023	5.350	07/21/2023	6,729,911		
	WALT DISNEY CO CP CASH	0	06/12/2023	0.000	07/13/2023	2,994,735		
	WALT DISNEY CO CP CASH		06/12/2023	0.000	07/13/2023	5,989,465		
	DOMINION ENERGY INC CP CASH	C	06/28/2023	5.360	07/17/2023	13,717,230		
	DOMINION ENERGY INC CP CASH	0	06/28/2023	5.360	07/17/2023	5,985,700		
	DOVER CORP CP CASH	C	06/26/2023	0.000	07/05/2023	9,994,162		
	DOVER CORP CP CASH	C	06/27/2023	5.250	07/06/2023	4,996,352		
	DOVER CORP CP CASH	0	06/27/2023	5.250	07/06/2023	2,997,811		
	DOVER CORP CP CASH	C	06/27/2023	5.250	07/07/2023	4,995,622		
	DUKE ENERGY CORP CP CASH	C	06/28/2023	0.000	07/11/2023	698,979		
	DUKE ENERGY CORP CP CASH	0	06/22/2023	0.000	07/12/2023	3,394,445		
	DUKE ENERGY CORP CP CASH		06/22/2023	0.000	07/13/2023	9,982,276		
	DUKE ENERGY CORP CP CASH	C	06/23/2023	0.000	07/14/2023	5,988,481		
	DUKE ENERGY CORP CP CASH	C	06/29/2023	0.000	07/21/2023	3,988,219		
	EASTMAN CHEMICAL COMPANY CP CASH	C	06/30/2023	0.000	07/03/2023	4,998,555		
	EASTMAN CHEMICAL COMPANY CP CASH	C	06/15/2023	5.380	07/05/2023	4,997,004		
	EASTMAN CHEMICAL COMPANY CP CASH	0	06/15/2023	5.380	07/05/2023	5,996,405		
	EASTMAN CHEMICAL COMPANY CP CASH	C	06/20/2023	0.000	07/10/2023	6,990,534		

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
	EASTMAN CHEMICAL COMPANY CP CASH	C	06/26/2023	5.400	07/14/2023	2,994,146		
	EVERGY KANSAS CENTRAL INC CP CASH		06/21/2023	5.370	07/05/2023	9,994,024		
	EVERGY KANSAS CENTRAL INC CP CASH	C	06/08/2023	0.000	07/12/2023	2,995,005		
	EVERGY KANSAS CENTRAL INC CP CASH	C	06/28/2023	5.350	07/19/2023	9,973,238		
	EVERGY INC CP CASH		06/30/2023	0.000	07/03/2023	14,995,624		
	FIDELITY NATIONAL INFORMATION CP CASH	C	06/07/2023	0.000	07/10/2023	2,995,860		
	FIDELITY NATIONAL INFORMATION CP CASH	C	06/08/2023	0.000	07/11/2023	7,638,271		
	FIDELITY NATIONAL INFORMATION CP CASH	0	06/08/2023	0.000	07/11/2023	998,467		
	FIDELITY NATIONAL INFORMATION CP CASH	C	06/21/2023	5.500	07/17/2023	4,987,759		
	FIDELITY NATIONAL INFORMATION CP CASH	0	06/21/2023	5.550	08/02/2023	4,975,295		
	FISERV INC CP CASH	C	06/23/2023	0.000	07/06/2023	8,993,367		
	FISERV INC CP CASH	0	06/23/2023	0.000	07/06/2023	499,632		
	FISERV INC CP CASH		06/23/2023	0.000	07/06/2023	4,996,315		
	FISERV INC CP CASH	0	06/21/2023	5.330	07/12/2023	4,991,845		
	INGREDION INC CP CASH	C	06/26/2023	0.000	07/10/2023	6,990,683		
	INGREDION INC CP CASH	0	06/26/2023	0.000	07/10/2023	499,335		
	INGREDION INC CP CASH	C	06/28/2023	0.000	07/11/2023	9,735,585		
	KELLOGG COMPANY CP CASH	C	06/27/2023	5.180	07/05/2023	9,994,241		
	KEURIGDRPEPPERINC CP CASH	C	06/23/2023	0.000	07/07/2023	19,482,755		
	KEURIGDRPEPPERINC CP CASH	0	06/29/2023	0.000	07/20/2023	2,991,527		
	L3HARRIS TECHNOLOGIES INC CP CASH	C	06/27/2023	5.250	07/10/2023	8,695,565		
	L3HARRIS TECHNOLOGIES INC CP CASH	C	06/26/2023	5.350	07/12/2023	3,993,456		
	L3HARRIS TECHNOLOGIES INC CP CASH	0	06/26/2023	5.350	07/12/2023	2,995,092		
	MCCORMICK & COMPANY INCORPORAT CP CASH		06/30/2023	0.000	07/03/2023	6,598,111		
	MCCORMICK & COMPANY INCORPORAT CP CASH	0	06/02/2023	5.350	07/05/2023	4,997,015		
	MCCORMICK & COMPANY INCORPORAT CP CASH	C	06/20/2023	0.000	07/18/2023	1,496,204		
	MCCORMICK & COMPANY INCORPORAT CP CASH	0	06/20/2023	0.000	07/18/2023	498,735		
	MCCORMICK & COMPANY INCORPORAT CP CASH	C	06/27/2023	5.350	07/28/2023	14,939,786		
	MONDELEZ INTERNATIONAL INC CP CASH	C	06/14/2023	0.000	07/05/2023	10,993,452		
	MONDELEZ INTERNATIONAL INC CP CASH	0	06/14/2023	0.000	07/05/2023	3,997,621		
	MONDELEZ INTERNATIONAL INC CP CASH	C	06/15/2023	5.380	07/06/2023	6,495,131		
	NATIONAL RURAL UTILITIES COOPE CP CASH	C	06/28/2023	0.000	07/13/2023	4,492,122		
	NATIONAL RURAL UTILITIES COOPE CP CASH	C	06/28/2023	0.000	07/14/2023	8,982,930		
	NATIONAL RURAL UTILITIES COOPE CP CASH	C	06/30/2023	0.000	07/24/2023	6,976,204		
	NISOURCE INC CP CASH	C	06/12/2023	0.000	07/10/2023	9,986,587		
	OGLETHORPE POWER CORPORATION CP CASH		06/06/2023	0.000	07/05/2023	1,468,115		
	OGLETHORPE POWER CORPORATION CP CASH	C	06/23/2023	0.000	07/19/2023	7,479,350		
	OGLETHORPE POWER CORPORATION CP CASH	0	06/26/2023	5.500	07/24/2023	4,982,417		
	OGLETHORPE POWER CORPORATION CP CASH	C	06/27/2023	5.650	08/02/2023	3,233,668		
	OTIS WORLDWIDE CORP CP CASH	C	05/19/2023	5.420	07/17/2023	1,965,224		
	OTIS WORLDWIDE CORP CP CASH	0	05/19/2023	5.420	07/17/2023	7,980,603		
	PENSKE TRUCK LEASING CO LP CP CASH	C	06/30/2023	0.000	07/03/2023	10,996,822		
	PENSKE TRUCK LEASING CO LP CP CASH	C	06/14/2023	0.000	07/05/2023	424,748		
	PENSKE TRUCK LEASING CO LP CP CASH	0	06/22/2023	0.000	07/06/2023	4,146,924		
	PENSKE TRUCK LEASING CO LP CP CASH	C	06/26/2023	5.220	07/07/2023	7,793,209		
	PENSKE TRUCK LEASING CO LP CP CASH	C	06/27/2023	5.350	07/18/2023	9,226,617		
	PORTLAND GENERAL ELECTRIC COMP CP CASH		06/26/2023	0.000	07/03/2023	4,998,524		
	PORTLAND GENERAL ELECTRIC COMP CP CASH	C	06/27/2023	5.310	07/05/2023	4,997,048		
	PORTLAND GENERAL ELECTRIC COMP CP CASH	C	06/28/2023	0.000	07/07/2023	4,995,615		
	PORTLAND GENERAL ELECTRIC COMP CP CASH	C	06/28/2023	0.000	07/10/2023	9,986,719		
	PORTLAND GENERAL ELECTRIC COMP CP CASH	C	06/30/2023	0.000	07/12/2023	4,991,825		
	RAYTHEON TECHNOLOGIES CORPORAT CP CASH	C	06/09/2023	0.000	07/05/2023	6,995,796		
	RAYTHEON TECHNOLOGIES CORPORAT CP CASH	0	06/09/2023	0.000	07/05/2023	1,998,807		
	RAYTHEON TECHNOLOGIES CORPORAT CP CASH		06/09/2023	0.000	07/05/2023	4,996,989		
	RAYTHEON TECHNOLOGIES CORPORAT CP CASH	0	05/26/2023	0.000	07/12/2023	2,610,651		
	REPUBLIC SERVICES INC CP CASH	C	06/27/2023	5.190	07/05/2023	13,742,066		

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
	REPUBLIC SERVICES INC CP CASH	0	06/27/2023	5.190	07/05/2023	5,996,538		
	S&P GLOBAL INC CP CASH	C	06/22/2023	0.000	07/06/2023	6,994,840		
	S&P GLOBAL INC CP CASH	0	06/22/2023	0.000	07/06/2023	749,447		
	S&P GLOBAL INC CP CASH		06/22/2023	0.000	07/06/2023	6,994,840		
	S&P GLOBAL INC CP CASH	0	06/27/2023	5.300	07/11/2023	4,992,635		
	SEMPRA ENERGY CP CASH	0	05/10/2023	5.450	08/07/2023	2,898,542		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	C	06/30/2023	0.000	07/03/2023	8,997,425		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	0	06/20/2023	0.000	07/11/2023	249,628		
	SHERWIN-WILLIAMS COMPANY THE CP CASH		06/20/2023	0.000	07/11/2023	249,630		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	C	06/22/2023	5.300	07/19/2023	4,488,059		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	0	06/22/2023	5.300	07/19/2023	5,485,406		
	SHERWIN-WILLIAMS COMPANY THE CP CASH		06/22/2023	5.300	07/19/2023	349,071		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	C	06/29/2023	0.000	07/24/2023	3,238,950		
	SPIRE INC CP CASH	0	06/22/2023	5.300	07/06/2023	1,051,225		
	SPIRE INC CP CASH		06/22/2023	5.300	07/06/2023	4,996,162		
	SPIRE INC CP CASH	C	06/02/2023	0.000	07/07/2023	4,995,480		
	SPIRE INC CP CASH		06/02/2023	0.000	07/07/2023	3,996,384		
	SPIRE INC CP CASH	C	06/13/2023	5.400	07/11/2023	5,441,803		
	SPIRE INC CP CASH		06/13/2023	5.400	07/11/2023	292,559		
	SPIRE INC CP CASH	C	06/15/2023	5.400	07/12/2023	1,397,684		
	TAMPA ELECTRIC COMPANY CP CASH		05/10/2023	5.500	07/05/2023	1,861,852		
	TAMPA ELECTRIC COMPANY CP CASH	C	06/02/2023	0.000	07/06/2023	3,996,903		
	TAMPA ELECTRIC COMPANY CP CASH		06/02/2023	0.000	07/06/2023	3,996,903		
	TAMPA ELECTRIC COMPANY CP CASH	C	06/05/2023	0.000	07/07/2023	6,993,558		
	TAMPA ELECTRIC COMPANY CP CASH	0	06/20/2023	0.000	07/20/2023	2,492,797		
	TAMPA ELECTRIC COMPANY CP CASH	C	06/23/2023	0.000	07/24/2023	3,487,686		
	UNION PACIFIC CORPORATION CP CASH	0	05/26/2023	0.000	07/10/2023	4,993,403		
	VIRGINIA ELECTRIC AND POWER CO CP CASH	0	06/12/2023	0.000	07/06/2023	2,997,794		
	WEC ENERGY GROUP INC CP CASH	C	06/23/2023	0.000	07/06/2023	9,992,658		
	WEC ENERGY GROUP INC CP CASH		06/23/2023	0.000	07/06/2023	4,746,513		
	WRKCO INC CP CASH	C	06/27/2023	5.360	07/17/2023	13,717,225		
	WRKCO INC CP CASH	0	06/27/2023	5.360	07/17/2023	5,985,698		
	WASHINGTON GAS LIGHT COMPANY CP CASH	C	06/22/2023	0.000	07/07/2023	4,496,020		
	WASHINGTON GAS LIGHT COMPANY CP CASH	0	06/22/2023	0.000	07/07/2023	499,558		
	WASHINGTON GAS LIGHT COMPANY CP CASH	0	06/15/2023	5.300	07/12/2023	4,492,695		
	WASHINGTON GAS LIGHT COMPANY CP CASH	C	06/21/2023	5.350	07/17/2023	2,244,642		
	WASHINGTON GAS LIGHT COMPANY CP CASH	C	06/27/2023	5.270	07/21/2023	8,475,099		
	WASTE MANAGEMENT INC CP CASH	0	06/22/2023	5.370	07/12/2023	2,745,424		
	WASTE MANAGEMENT INC CP CASH		06/22/2023	5.370	07/12/2023	2,995,014		
	WASTE MANAGEMENT INC CP CASH	0	05/19/2023	5.300	07/13/2023	3,493,777		
	WASTE MANAGEMENT INC CP CASH	C	06/27/2023	5.400	08/09/2023	14,912,197		
	WESTERN UNION CO/THE CP CASH	C	06/30/2023	0.000	07/03/2023	24,992,777		
	WESTERN UNION CO/THE CP CASH	C	06/28/2023	0.000	07/05/2023	9,994,053		
	XCEL ENERGY INC CP CASH	C	06/27/2023	5.250	07/05/2023	4,747,228		
	XCEL ENERGY INC CP CASH	0	06/27/2023	5.250	07/05/2023	4,997,082		
	XCEL ENERGY INC CP CASH	C	06/06/2023	0.000	07/06/2023	5,246,121		
	XCEL ENERGY INC CP CASH		06/06/2023	0.000	07/06/2023	4,996,306		
	ALIMENTATION COUCHE-TARD INC CP CASH	C	06/06/2023	0.000	07/07/2023	9,990,798		
	ALIMENTATION COUCHE-TARD INC CP CASH	C	06/21/2023	5.410	07/12/2023	3,993,378		
	ALIMENTATION COUCHE-TARD INC CP CASH	0	05/16/2023	0.000	07/14/2023	4,989,963		
	ALIMENTATION COUCHE-TARD INC CP CASH		05/16/2023	0.000	07/14/2023	3,119,725		
	ALIMENTATION COUCHE-TARD INC CP CASH	0	06/08/2023	0.000	07/20/2023	249,269		
	BELLTELEPHONECOMPANYOFCANA CP CASH	0	06/02/2023	0.000	07/05/2023	3,997,576		
	BELLTELEPHONECOMPANYOFCANA CP CASH		06/02/2023	0.000	07/05/2023	2,748,334		
	BELLTELEPHONECOMPANYOFCANA CP CASH	0	06/22/2023	0.000	07/21/2023	1,993,992		
	CANADIAN NATIONAL RAILWAY COMP CP CASH	C	06/08/2023	0.000	07/06/2023	4,246,861		

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
	CANADIAN NATIONAL RAILWAY COMP CP CASH	0	06/08/2023	0.000	07/06/2023	3,497,415		
	NUTRIEN LTD CP CASH	0	05/22/2023	5.510	07/26/2023	3,984,600		
	NUTRIEN LTD CP CASH	C	06/29/2023	0.000	08/11/2023	14,907,029		
	TELUS CORPORATION CP CASH		05/30/2023	5.420	07/06/2023	249,811		
	TELUS CORPORATION CP CASH	C	06/07/2023	5.400	07/07/2023	2,023,118		
	TELUS CORPORATION CP CASH	0	06/07/2023	5.400	07/07/2023	3,519,822		
	TELUS CORPORATION CP CASH		06/07/2023	5.400	07/07/2023	360,674		
	TELUS CORPORATION CP CASH	0	05/22/2023	5.420	08/08/2023	2,286,762		
	THOMSON REUTERS CORPORATION CP CASH	0	06/06/2023	0.000	07/13/2023	4,990,849		
	THOMSON REUTERS CORPORATION CP CASH	C	06/13/2023	5.470	07/19/2023	6,980,802		
	TRANSCANADA PIPELINES LTD CP CASH	0	04/11/2023	5.520	07/05/2023	2,498,447		
	TRANSCANADA PIPELINES LTD CP CASH	C	06/16/2023	0.000	07/06/2023	3,497,393		
	TRANSCANADA PIPELINES LTD CP CASH	0	06/16/2023	0.000	07/06/2023	3,497,393		
	TRANSCANADA PIPELINES LTD CP CASH		06/14/2023	0.000	07/25/2023	2,989,072		
	EXPERIAN FINANCE PLC CP CASH	0	06/08/2023	0.000	07/14/2023	998,098		
	EXPERIAN FINANCE PLC CP CASH		06/08/2023	0.000	07/14/2023	5,988,587		
	LSEGA FINANCING PLC CP CASH	C	06/27/2023	5.320	07/06/2023	8,743,531		
	LSEGA FINANCING PLC CP CASH	0	06/27/2023	5.320	07/06/2023	5,995,565		
	TRANE TECHNOLOGIES FINANCING L CP CASH	0	05/26/2023	0.000	07/24/2023	3,985,868		
	TRANE TECHNOLOGIES FINANCING L CP CASH		05/26/2023	0.000	07/24/2023	1,693,994		
	TYCO ELECTRONICS GROUP SA CP CASH	C	06/29/2023	0.000	07/03/2023	18,994,458		
	TYCO ELECTRONICS GROUP SA CP CASH	0	06/29/2023	0.000	07/03/2023	2,999,125		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,024,388,586		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,024,388,586		
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						2,425,756,035		
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						2,425,756,035		
31846V-41-9	FIRSTAMERICANTRSOBLOLZ STIF FUND		12/31/2017	0.000		440,000		218,369
60934N-50-0	FEDERATED GOVERNMENT OBLIGATIO STIF FUND	SD	12/31/2017	0.000		15,003		
94975H-29-6	WELLS FARGO ADVANTAGE CASH INV STIF FUND	SD	12/31/2017	0.000		25,014		
94975H-29-6	WELLS FARGO ADVANTAGE CASH INV STIF FUND		12/31/2017	0.000		19		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						480,036		218,369
	INVESCO GOVERNMENT & AGENCY PO STIFFUND		06/30/2023	0.000		70,000,000		553,428
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO	0	06/30/2023	0.000		65,344,217		4,907,614
	STATE STREET INSTITUTIONAL STIFFUND	0	06/30/2023	0.000		48,762,614		5,738,771
8509999999. Subtotal - Other Cash Equivalents						184,106,831		11,199,813
8609999999 - Total Cash Equivalents						2,610,342,902		11,418,181

Medicare Part D Coverage Supplement

N O N E

Trusteed Surplus - Cover

N O N E

Trusteed Surplus Statement - Assets

N O N E

Trusteed Surplus Statement - Liabilities and Trusteed Surplus

N O N E

OVERFLOW PAGE FOR WRITE-INS

NONE

Reasonableness of Assumptions Certification Required by Actuarial Guideline XXXV