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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

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	Vice President, Accounting & Controller	Aaron Boushek
Senior Vice President, Chief of Staff & Corporate 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 Chief Executive Officer and President	Shari Wood Senior Vice President, Chief of Staff & Corporate Secretary	Aaron Boushek Vice President, Accounting & Controller

Subscribed and sworn to before me this 9 day of May 2024

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 No. 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	35,149,070,002		35,149,070,002	37,602,643,077
2.	Stocks:				
	2.1 Preferred stocks	53,337,212		53,337,212	53,135,162
	2.2 Common stocks	453,189,451		453,189,451	458,358,865
3.	Mortgage loans on real estate:				
	3.1 First liens	8,008,874,210		8,008,874,210	8,174,076,782
	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)	9,740,290		9,740,290	6,542,843
5.	Cash ($ 326,608,819), cash equivalents ($ 10,924,314,114) and short-term investments ($ 760,231,361)	12,011,154,294		12,011,154,294	9,671,085,612
6.	Contract loans (including $ ..... premium notes)	710,864		710,864	726,556
7.	Derivatives	449,201,980		449,201,980	478,989,064
8.	Other invested assets	1,758,262,069		1,758,262,069	1,788,679,456
9.	Receivables for securities	44,942,382		44,942,382	29,962,679
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	57,938,482,753		57,938,482,753	58,264,200,096
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	435,681,619	9,713,954	425,967,665	451,976,548
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,899,096	1,830,218	68,878	68,153
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	872,353		872,353	892,276
	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	685,559,495	305,840,894	379,718,601	413,396,789
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	324,191,514	56,062,800	268,128,714	223,640,713
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	43,059,824	42,440,650	619,174	739,607
21.	Furniture and equipment, including health care delivery assets ($ .....)	1,373,441	1,373,441		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,483,310		4,483,310	32,502,063
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	513,782,757	4,042,523	509,740,234	441,654,072
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	59,949,386,163	421,304,481	59,528,081,682	59,829,070,316
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	59,949,386,163	421,304,481	59,528,081,682	59,829,070,316
	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	406,859,210		406,859,210	404,598,274
2502.	NEGATIVE IMR	98,177,305		98,177,305	32,058,198
2503.	MISCELLANEOUS RECEIVABLES	5,233,396	542,494	4,690,902	4,984,928
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,512,846	3,500,029	12,817	12,672
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	513,782,757	4,042,523	509,740,234	441,654,072

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 45,486,667,408 less $ ..... included in Line 6.3 (including $ 7,179,428,532 Modco Reserve)	45,486,667,408	45,861,272,813
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	354,758	369,954
3.	Liability for deposit-type contracts (including $ 1,341,288 Modco Reserve)	166,938,955	173,659,698
4.	Contract claims:		
	4.1 Life	211,942,650	172,875,615
	4.2 Accident and health	3,500	6,000
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 $ 1,289 accident and health premiums	17,057	18,165
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		
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,983,382 , accident and health $ ..... and deposit-type contract funds $	15,983,382	28,803,510
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	21,848,413	41,451,932
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	(1,377,684)	(883,665)
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	(17,542,955)	92,546,346
15.2	Net deferred tax liability		
16.	Unearned investment income	222,631	187,053
17.	Amounts withheld or retained by reporting entity as agent or trustee	8,702,234	29,638,291
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	105,521,415	65,281,910
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	495,735,983	539,767,507
	24.02 Reinsurance in unauthorized and certified ($ .....) companies	60,186,253	62,283,321
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers	6,666,733,217	6,524,863,287
	24.04 Payable to parent, subsidiaries and affiliates	194,889	9,833,573
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,233,749,612	1,035,003,274
	24.08 Derivatives		
	24.09 Payable for securities	81,815,496	16,632,480
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,718,413,004	1,444,519,721
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,256,110,221	56,098,130,785
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	56,256,110,221	56,098,130,785
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	1,619,748,527	1,619,100,037
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,598,722,935	2,058,339,494
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)	3,269,471,461	3,728,439,531
38.	Totals of Lines 29, 30 and 37	3,271,971,461	3,730,939,531
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	59,528,081,682	59,829,070,316
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	1,619,160,681	1,228,182,768
2502.	AMOUNT DUE REINSURERS	99,252,323	216,336,953
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,718,413,004	1,444,519,721
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	1,619,761,830	495,625,213	3,953,239,558
2.	Considerations for supplementary contracts with life contingencies	439,341	3,356,059	6,229,749
3.	Net investment income	725,265,363	530,236,183	2,429,591,194
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,868,869)	713,454	(4,077,345)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	63,578,709	78,050,985	403,345,222
7.	Reserve adjustments on reinsurance ceded	(243,093,630)	70,980,582	616,169,733
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(12,171,391)	(1,539,909)	(10,747,701)
9.	Totals (Lines 1 to 8.3)	2,148,911,351	1,177,422,567	7,393,750,409
10.	Death benefits	1,086,544	873,982	2,388,387
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	363,204,615	314,933,221	1,274,253,984
13.	Disability benefits and benefits under accident and health contracts	2,476	23,176	65,621
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,857,650,757	681,504,122	3,469,859,552
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,143,351	1,094,504	4,331,198
18.	Payments on supplementary contracts with life contingencies	9,370,066	4,110,818	15,953,681
19.	Increase in aggregate reserves for life and accident and health contracts	(374,620,600)	(134,792,837)	1,136,490,179
20.	Totals (Lines 10 to 19)	1,857,837,209	867,746,986	5,903,342,603
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	163,620,450	84,009,720	668,632,961
22.	Commissions and expense allowances on reinsurance assumed	45,902,467	11,122,882	74,346,401
23.	General insurance expenses and fraternal expenses	47,804,342	51,735,364	209,394,452
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,278,561	5,628,046	24,393,039
25.	Increase in loading on deferred and uncollected premiums	(4,112)	(2,224)	(3,612)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	111,158,614	51,894,372	388,335,251
28.	Totals (Lines 20 to 27)	2,233,597,531	1,072,135,146	7,268,441,095
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(84,686,180)	105,287,421	125,309,315
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)	(84,686,180)	105,287,421	125,309,315
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	17,521,670	23,462,464	169,625,983
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)	(102,207,850)	81,824,957	(44,316,669)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,439,462 (excluding taxes of $ (20,961,132) transferred to the IMR)	1,680,603	14,565,001	(48,689,877)
35.	Net income (Line 33 plus Line 34)	(100,527,247)	96,389,958	(93,006,546)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,730,939,531	3,692,601,781	3,692,601,781
37.	Net income (Line 35)	(100,527,247)	96,389,958	(93,006,546)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 9,472,753	(83,193,862)	(35,210,799)	(52,887,090)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	47,049,633	5,984,311	106,933,266
41.	Change in nonadmitted assets	(15,396,705)	(33,770,493)	(173,124,759)
42.	Change in liability for reinsurance in unauthorized and certified companies	2,097,068	(3,380,740)	(3,042,873)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	44,031,524	(44,456,320)	(26,768,351)
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	648,490	190,571	22,871,025
	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	(320,000,000)		
53.	Aggregate write-ins for gains and losses in surplus	(33,676,970)	(21,439,593)	257,363,079
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(458,968,070)	(35,693,105)	38,337,750
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,271,971,461	3,656,908,676	3,730,939,531
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME (EXPENSE)	(12,171,391)	(1,539,909)	(8,425,995)
08.302.	CONVERSION-PLM			(2,321,706)
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(12,171,391)	(1,539,909)	(10,747,701)
2701.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR- ITHACA	49,915,158		184,563,262
2702.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	39,202,177	39,309,370	157,907,093
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	10,738,905	8,055,631	35,445,009
2798.	Summary of remaining write-ins for Line 27 from overflow page	11,302,374	4,529,371	10,419,887
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	111,158,614	51,894,372	388,335,251
5301.	AEL RE VERMONT REINSURANCE TRANSACTION	(17,193,729)	(19,397,643)	(73,472,971)
5302.	AEL RE VERMONT II REINSURANCE TRANSACTION	(7,050,574)		363,251,430
5303.	BROOKFIELD REINSURANCE TRANSACTION	(5,683,092)	(5,705,348)	(22,843,309)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(3,749,575)	3,663,398	(9,572,071)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(33,676,970)	(21,439,593)	257,363,079

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	1,653,075,388	499,022,401	3,028,370,776
2.	Net investment income	750,913,705	673,768,138	2,464,063,409
3.	Miscellaneous income	63,578,708	16,387,733	403,345,222
4.	Total (Lines 1 to 3)	2,467,567,801	1,189,178,272	5,895,779,407
5.	Benefit and loss related payments	2,436,486,904	992,745,035	4,170,419,225
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	408,682,100	172,890,858	1,351,045,276
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	110,089,301	227,585,410	281,128,422
10.	Total (Lines 5 through 9)	2,955,258,305	1,393,221,303	5,802,592,923
11.	Net cash from operations (Line 4 minus Line 10)	(487,690,504)	(204,043,031)	93,186,484
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,630,175,136	2,894,326,020	12,178,714,675
	12.2 Stocks		42,906,114	47,486,172
	12.3 Mortgage loans	363,730,836	309,349,396	1,472,034,448
	12.4 Real estate			709,031
	12.5 Other invested assets	140,164,634	8,247,293	451,725,165
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		245,978	349,089
	12.7 Miscellaneous proceeds	94,970,100		672,561,179
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,229,040,706	3,255,074,801	14,823,579,759
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,272,865,460	1,943,718,003	5,462,252,137
	13.2 Stocks	11,933,162	21,901,223	77,016,856
	13.3 Mortgage loans	205,278,118	502,179,366	2,008,213,609
	13.4 Real estate	3,197,447		3,103,487
	13.5 Other invested assets	188,365,094	199,023,652	808,598,931
	13.6 Miscellaneous applications	14,979,703	186,848,014	474,817,307
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,696,618,984	2,853,670,258	8,834,002,327
14.	Net increase (or decrease) in contract loans and premium notes	(15,692)	(32,372)	(7,006)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,532,437,414	401,436,915	5,989,584,438
	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	648,490		22,871,025
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,720,743)	(207,663,129)	(326,991,938)
	16.5 Dividends to stockholders	320,000,000		
	16.6 Other cash provided (applied)	621,394,026	226,321,528	1,376,244,070
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	295,321,773	18,658,399	1,072,123,157
	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)	2,340,068,683	216,052,283	7,154,894,079
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	9,671,085,612	2,516,191,533	2,516,191,533
	19.2 End of period (Line 18 plus Line 19.1)	12,011,154,295	2,732,243,815	9,671,085,612

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

20.0001. STOCK BASED COMPENSATION		7,989,829	
20.0002. UNREALIZED VALUATION INC/(DEC) OF CASH EQUIVALENTS AND SHORT TERM INVESTMENTS			

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. Individual life	552,079	665,678	2,435,353
2. Group life			
3. Individual annuities	1,396,730,686	892,585,581	5,688,294,067
4. Group annuities			
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	1,397,282,765	893,251,259	5,690,729,420
9. Deposit-type contracts	540,485	396,686	1,552,011
10. Total (Lines 8 and 9)	1,397,823,250	893,647,945	5,692,281,431

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

	SSAP #	F/S Page	F/S Line #	March 31, 2024	December 31, 2023
NET INCOME					
(1) Net income (loss), Iowa basis				$ (100,527,247)	$ (93,006,546)
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	(156,038,006)	(566,034,658)
(b) Change in reserves	51	4	19	144,849,821	195,802,990
IAC 191-43					
(c) Change in reserves, net	51	4	19	423,298	(15,164,683)
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ (89,762,360)	$ 292,389,805
SURPLUS					
Statutory Surplus, Iowa Basis				$ 3,271,971,461	$ 3,730,939,531
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(747,959,484)	(449,390,721)
(b) Reserves for indexed annuities	51	3, 4	1, 19	417,084,753	272,234,932
(c) Tax impact	101	2	18.2	69,483,694	37,202,716
IAC 191-43					
(d) Change in reserves	51	3, 4	1, 19	81,023,766	80,600,468
(e) Tax impact	101	2	18.2	(17,014,991)	(16,926,098)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 3,469,353,724	$ 3,807,218,234

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

No significant changes have occurred in disclosure from December 31, 2023.

C. Accounting Policy

1. No significant changes have occured in disclosure from December 31, 2023.

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. Pursuant to NAIC guidance INT 23-01, net negative (disallowed) IMR may be reported as an admitted asset by the reporting entity, subject to a limitation of 10% of the reporting entity's adjusted general account capital and surplus. 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 occured in disclosure from December 31, 2023.

4. No significant changes have occured in disclosure from December 31, 2023.

5. No significant changes have occured in disclosure from December 31, 2023.

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 occured in disclosure from December 31, 2023.

8. No significant changes have occured in disclosure from December 31, 2023.

9. No significant changes have occured in disclosure from December 31, 2023.

10. No significant changes have occured in disclosure from December 31, 2023.

11. No significant changes have occured in disclosure from December 31, 2023.

12. No significant changes have occured in disclosure from December 31, 2023.

13. No significant changes have occured in disclosure from December 31, 2023.

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 occured in disclosure from December 31, 2023.

NOTE 3 Business Combinations and Goodwill

No significant changes have occured in disclosure from December 31, 2023.

NOTE 4 Discontinued Operations

No significant changes have occured in disclosure from December 31, 2023.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company has seventeen residential mortgage loans that were derecognized as a result of foreclosure. The aggregate amount of residential mortgage loans derecognized was $9,740,290 and the real estate collateral recognized was $9,740,290. No other collateral was recognized.

B. Debt Restructuring

No significant changes have occured in disclosure from December 31, 2023.

C. Reverse Mortgages

No significant changes have occured in disclosure from December 31, 2023.

D. Loan-Backed Securities

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

(2) For the three months ended March 31, 2024, the Company did not recognize 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.

(3) The following table lists the loan-backed securities held by the Company at March 31, 2024 for which the present value of cash flows expected to be collected was less than amortized cost, and, as a result, OTTI was recorded during the three months ended March 31, 2024:

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
161631-AX-4	2,640,674	2,052,936	145,706	2,494,968	2,052,936	03/31/2024
61749W-AH-0	2,945,764	2,258,082	190,521	2,755,243	2,258,082	03/31/2024
36185M-BJ-0	150,489	139,416	11,073	139,416	139,416	03/31/2024
Total	$ 5,736,927	$ 4,450,434	$ 347,300	$ 5,389,627	$ 4,450,434	

Total OTTI recognized under SSAP 43R the three months ended March 31, 2024: $347,300.

NOTES TO FINANCIAL STATEMENTS

(4) For loan-backed and structured securities with unrealized losses as of March 31, 2024, 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	$ 30,482,777
2. 12 Months or Longer	$ 701,751,109

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

1. Less than 12 Months	$ 1,460,901,572
2. 12 Months or Longer	$ 5,767,325,679

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

At March 31, 2024, the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

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

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

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

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

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

As of March 31, 2024, the Company did not have any repurchase agreement transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2024.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2024.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2024.

J. Real Estate

At March 31, 2024, the Company has real estate held for sale of $9,740,290. 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 March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown					$ -		$ -
b. Collateral held under security lending agreements					$ -		$ -
c. Subject to repurchase agreements					$ -		$ -
d. Subject to reverse repurchase agreements					$ -		$ -
e. Subject to dollar repurchase agreements					$ -		$ -
f. Subject to dollar reverse repurchase agreements					$ -		$ -
g. Placed under option contracts					$ -		$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					$ -		$ -
i. FHLB capital stock	$ 10,000,000				$ 10,000,000	$ 10,000,000	$ -
j. On deposit with states	$ 1,323,294				$ 1,323,294	$ 2,006,290	$ (682,996)
k. On deposit with other regulatory bodies					$ -		$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)					$ -		$ -
m. Pledged as collateral not captured in other categories					$ -		$ -
n. Other restricted assets	$ 17,603,766,543				$ 17,603,766,543	$ 17,699,530,969	$ (95,764,426)
o. Total Restricted Assets (Sum of a through n)	$ 17,615,089,837	$ -	$ -	$ -	$ 17,615,089,837	$ 17,711,537,259	$ (96,447,422)

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown		$ -	0.0%	0.0%
b. Collateral held under security lending agreements		$ -	0.0%	0.0%
c. Subject to repurchase agreements		$ -	0.0%	0.0%
d. Subject to reverse repurchase agreements		$ -	0.0%	0.0%
e. Subject to dollar repurchase agreements		$ -	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements		$ -	0.0%	0.0%
g. Placed under option contracts		$ -	0.0%	0.0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock		$ -	0.0%	0.0%
i. FHLB capital stock		$ 10,000,000	0.0%	0.0%
j. On deposit with states		$ 1,323,294	0.0%	0.0%
k. On deposit with other regulatory bodies		$ -	0.0%	0.0%
l. Pledged collateral to FHLB (including assets backing funding agreements)		$ -	0.0%	0.0%
m. Pledged as collateral not captured in other categories		$ -	0.0%	0.0%
n. Other restricted assets		$ 17,603,766,543	29.4%	29.6%
o. Total Restricted Assets (Sum of a through n)	$ -	$ 17,615,089,837	29.4%	29.6%

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

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

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

None.

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Athene FW asets	$ 582,097,707				$ 582,097,707	$ 595,695,566	$ (13,597,859)	$ 582,097,707	1.0%	1.0%
Athene Modco asets	$ 1,497,172,342				$ 1,497,172,342	$ 1,612,571,779	$ (115,399,437)	$ 1,497,172,342	2.5%	2.5%
Eagle Comfort Trust assets	$ 2,793,984,282				$ 2,793,984,282	$ 3,017,930,350	$ (223,946,068)	$ 2,793,984,282	4.7%	4.7%
Bermuda FW assets	$ 2,578,880,929				$ 2,578,880,929	$ 2,774,566,470	$ (195,685,541)	$ 2,578,880,929	4.3%	4.3%
Vermont FW assets	$ 885,830,089				$ 885,830,089	$ 831,809,284	$ 54,020,805	$ 885,830,089	1.5%	1.5%
BAM assets	$ 5,669,565,124				$ 5,669,565,124	$ 5,757,911,682	$ (88,346,558)	$ 5,669,565,124	9.5%	9.5%
Vermont II FW assets	$ 198,464,697				$ 198,464,697	$ 81,370,552	$ 117,094,144	$ 198,464,697	0.3%	0.3%
Ithaca FW assets	$ 3,397,771,373				$ 3,397,771,373	$ 3,027,675,285	$ 370,096,088	$ 3,397,771,373	5.7%	5.7%
Total (c)	$ 17,603,766,543	$ -	$ -	$ -	$ 17,603,766,543	$ 17,699,530,969	$ (95,764,426)	$ 17,603,766,542	29.4%	29.6%

(a) Subset of column 1

(b) Subset of column 3

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

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

None.

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of March 31, 2024.

O. 5GI Securities

The Company had the following investments in 5GI Securities as of March 31, 2024:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	6	6	$ 91,643,779	$ 91,771,124	$ 72,512,996	$ 73,992,216
(2) LB&SS - AC						
(3) Preferred Stock - AC						
(4) Preferred Stock - FV						
(5) Total (1+2+3+4)	6	6	$ 91,643,779	$ 91,771,124	$ 72,512,996	$ 73,992,216

AC - Amortized Cost FV - Fair Value

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of March 31, 2024.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	2	
2. Aggregate Amount of Investment Income	$ 82,154	

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

	Asset Type	Percent Share
(1)	Cash	2.7%
(2)	Cash Equivalents	91.0%
(3)	Short-Term Investments	6.3%
(4)	Total (Must equal 100%)	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes have occured in disclosure from December 31, 2023.

NOTE 7 Investment Income

No significant changes have occured in disclosure from December 31, 2023.

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives
The Company uses call options to pay the benefit provided for in the Company's indexed annuity insurance products. The financial characteristics of the call options purchased by the Company generally provide for the Company to be paid the one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed to price at the outset of the contract. The counterparty usually pays a single payment at each due date.

The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, the Company purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All options had been purchased from nationally recognized investment banking institutions (See Note 16 of our annual statement for more information).
In accordance with IAC 191-97, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

For the three months ended March 31, 2024, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	03/31/2024
Proceeds received upon expiration	$ 266,367,357
Amortization	(210,066,461)
	56,300,896
Less ceded options	5,569,939
	$ 50,730,957

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. No significant changes have occured in disclosure from December 31, 2023.

B. No significant changes have occured in disclosure from December 31, 2023.

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

	(1) 03/31/2024	(2) 12/31/2023	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 17,521,670	$ 169,625,984	$ (152,104,314)
(b) Foreign			$ -
(c) Subtotal (1a+1b)	$ 17,521,670	$ 169,625,984	$ (152,104,314)
(d) Federal income tax on net capital gains	$ (17,521,670)	$ (13,426,833)	$ (4,094,837)
(e) Utilization of capital loss carry-forwards			$ -
(f) Other			$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ -	$ 156,199,151	$ (156,199,151)

2. No significant changes have occured in disclosure from December 31, 2023.

3. No significant changes have occured in disclosure from December 31, 2023.

4. No significant changes have occured in disclosure from December 31, 2023.

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons at March 31, 2024:

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ (21,110,722)	21.00%
Tax exempt income deducted	(126,517)	0.13%
Dividends received deduction	(5,414)	0.01%
Nondeductible Expenses	789,509	-0.79%
IMR	(15,536,832)	15.45%
Nonadmitted Assets	(1,950,545)	1.94%
Stock compensation	(1,562,151)	1.55%
Change in surplus as a result of reinsurance	(7,072,164)	7.04%
Company owned life insurance	(474,797)	0.47%
Dividends Received Deduction	-	0.00%
Income inclusion of disregarded subsidiary	-	0.00%
Other	-	0.00%
Rate Differential	-	0.00%
Total	$ (47,049,633)	46.80%
Federal income tax incurred	$ -	
Change in net deferred income taxes	(47,049,633)	
Total statutory income tax	$ (47,049,633)	46.80%

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

No significant changes have occured in disclosure from December 31, 2023.

F. Consolidated Federal Income Tax Return

No significant changes have occured in disclosure from December 31, 2023.

G. Federal or Foreign Federal Income Tax Loss Contingencies

No significant changes have occured in disclosure from December 31, 2023.

H. Repatriation Transition Tax (RTT)

No significant changes have occured in disclosure from December 31, 2023.

I. Alternative Minimum Tax (AMT) Credit

No significant changes have occured in disclosure from December 31, 2023.

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”), AEL RE Vermont, and AEL RE Vermont II.

Refer to Note 22 for subsequent events impacting the Company's ultimate controlling parent.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. Through Q1 2024, AELIC 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 membersip, the Company has issued debt 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	$ 1,047,641,419	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	$ -		
(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	$ 1,614,427,434	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

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

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(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)	$ -	$ -	$ -
2. Current Year General Account Total Collateral Pledged			
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ -	$ -	$ -

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ -	$ -	$ -
2. Current Year General Account Maximum Collateral Pledged			
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,914,485,321	$ 2,112,390,714	$ 200,000,000

NOTES TO FINANCIAL STATEMENTS

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

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

A. Defined Benefit Plan

The company did not have a Defined Benefit Plan as of March 31, 2024.

B-I. No significant changes have occured in disclosure from December 31, 2023.

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

A-I. No significant changes have occured in disclosure from December 31, 2023.

J. The change in unassigned funds (surplus) due to unrealized gains net of tax was ($83,193,862).

K-M. No significant changes have occured in disclosure from December 31, 2023.

NOTE 14 Liabilities, Contingencies and Assessments

A-E. No significant changes have occured in disclosure from December 31, 2023.

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.

The Company did not have any accrued liabilities at March 31, 2024.

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

NOTE 15 Leases

No significant changes have occured in disclosure from December 31, 2023.

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

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

	ASSETS		LIABILITIES	
	3/31/2024	12/31/2023	3/31/2024	12/31/2023
a. Swaps				
b. Futures				
c. Options	$ 449,201,978	$ 478,989,064		
d. Total (a+b+c)	$ 449,201,978	$ 478,989,064	$ -	$ -

(2-3 No significant changes have occured in disclosure from December 31, 2023.

(4) As of March 31, 2024, the Company held $1,619,160,681 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 occured in disclosure from December 31, 2023.

B. Transfer and Servicing of Financial Assets

The company did not have any transactions surrounding the transfers and servicing of financial assets during the three months ended March 31, 2024.

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the three months ended March 31, 2024, the Company did not have any transactions qualifying as wash sales.

NOTES TO FINANCIAL STATEMENTS

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

No significant changes have occured in disclosure from December 31, 2023.

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

No significant changes have occured in disclosure from December 31, 2023.

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 - ABS		324,207			324,207
Bonds- Corporate		152,950			152,950
Bonds - Mortgage Backed		141,114			141,114
Preferred Stock		2,953,224	17,543,750		20,496,974
Common Stock		1,713,595			1,713,595
Other Invested Asets - ABS			144,743,522		144,743,522
Total assets at fair value/NAV	$ -	$ 5,285,090	$ 162,287,272	$ -	$ 167,572,362

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Preferred Stock	$ 17,412,500				$ 131,250					$ 17,543,750
Other Invested Asets - ABS		$144,743,522								$ 144,743,522
Total Assets	$ 17,412,500	$144,743,522	$ -	$ -	$ 131,250	$ -	$ -	$ -	$ -	$ 162,287,272

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

Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security.

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

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

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

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

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

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

(5) Derivative Fair Values

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	$ 31,358,085,968	$ 35,149,070,002	$ 11,004,548	$ 29,019,695,644	$ 2,327,385,776		
Preferred stock	$ 45,367,492	$ 53,337,212		$ 27,823,742	$ 17,543,750		
Common stock - unaffiliated	$ 11,713,595	$ 11,713,595		$ 11,713,595			
Mortgage loans on real-estate	$ 7,217,687,630	$ 8,008,874,210			$ 7,217,687,630		
Real estate	$ 10,155,655	$ 9,740,290			$ 10,155,655		
Derivatives instruments	$ 1,473,380,665	$ 449,201,980		$ 1,473,380,665			
Policy loans	$ 710,864	$ 710,864					$ 710,864
Other invested assets	$ 1,735,609,564	$ 1,758,262,069		$ 526,781,697	$ 1,208,827,867		
Cash and cash equivalents	$ 11,250,922,933	$ 11,250,922,933	$ 11,250,922,933				
Short-term investments	$ 761,417,377	$ 760,231,361	$ 140,458,055	$ 620,959,322			
Liabilities							
Policy benefit reserves	$ 37,646,407,006	$ 45,567,067,158	$ -	$ -	$ 37,646,407,006	$ -	$ -

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

Bonds: The fair values of fixed maturity securities in an active and orderly market are determined by utilizing independent pricing services. The independent pricing services incorporate a variety of observable market data in their valuation techniques, including:

- reported trading prices
- benchmark yields
- broker-dealer quotes
- benchmark securities
- bids and offers
- credit ratings
- relative credit information, and
- other reference data

The independent pricing services also take into account perceived market movements and sector news, as well as a security's terms and conditions, including any features specific to that issue that may influence risk and marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary.

The independent pricing services provide quoted market prices when available. Quoted prices are not always available due to market inactivity. When quoted market prices are not 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. The Company generally obtains one value from our primary external pricing service. In situations where a price is not available from this service, the Company may obtain quotes or prices from additional parties as needed. Market indices of similar rated asset class spreads are considered for valuations and broker indications of similar securities are compared. Inputs used by the broker include market information, such as yield data and other factors relating to instruments or securities with similar characteristics. Valuations and quotes obtained from third party commercial pricing services are non-binding and do not represent quotes on which one may execute the disposition of the assets.

The Company validates external valuations at least quarterly through a combination of procedures that include the evaluation of methodologies used by the pricing services, comparison of the prices to a secondary pricing source, analytical reviews and performance analysis of the prices against trends, and maintenance of a securities watch list. Additionally, as needed, the Company utilizes discounted cash flow models or performs independent valuations on a case-by-case basis using inputs and assumptions similar to those used by pricing services. Although the Company does identify differences from time to time as a result of these validation procedures, no significant adjustments were made as of March 31, 2024, and December 31, 2023.

Preferred and common stock: The fair values of preferred and unaffiliated common stocks are based on quoted market prices and discounted expected future cash flows.

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.

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.

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.

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.

Cash, cash equivalents and short-term investments: 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.

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

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.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy loans	$ 710,864			The Company has not attempted to determine the fair values associated with policy loans as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

E. Estimates using NAV practical expedient

None.

NOTE 21 Other Items

No significant changes have occured in disclosure from December 31, 2023.

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 9, 2024.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 9, 2024.

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

Agreement and Plan of Merger

On May 2, 2024, the Holding Company completed the transactions contemplated by the Agreement and Plan of Merger, dated as of July 4, 2023 (the “Merger Agreement”), by and among the Holding Company, Brookfield Reinsurance Ltd., a Bermuda exempted company limited by shares (“Parent” or "Brookfield Reinsurance"), Arches Merger Sub Inc., an Iowa corporation and an indirect, wholly owned subsidiary of Parent (“Merger Sub”) and, solely for the purposes set forth in the Merger Agreement, Brookfield Asset Management Ltd., a company incorporated under the laws of the Province of British Columbia (“BAM”). Pursuant to the Merger Agreement, the Company merged with and into Merger Sub, with the Company surviving as a wholly owned subsidiary of Parent (the “Brookfield Merger”). At the effective time of the Brookfield Merger, each issued and outstanding share of common stock, par value $1.00 per share, of the Holding Company was converted into the right to receive (i) $38.85 per share in cash, without interest and (ii) the Stock Consideration equal to 0.45464 fully-paid and nonassessable shares of class A limited voting shares of BAM. Due to the recent closing of the acquisition, the complete valuation and initial purchase price accounting for the business combination is not available as of the date of release of these financial statements.

Post-Effective Merger and Redomestication

On May 7, 2024 (the "Post-Closing Effective Date"), the Holding Company completed its previously announced merger with American National Group, LLC, a Delaware limited liability company (“ANAT”) and an indirect, wholly-owned subsidiary of Brookfield Reinsurance. Pursuant to the Agreement and Plan of Merger, dated as of May 7, 2024, by and among the Company and ANAT (the “Post-Effective Merger Agreement”), ANAT merged with and into the Company (the “Post-Effective Merger”) in accordance with the Iowa Business Corporation Act (the “IBCA”), with the Company surviving the Merger as an indirect wholly-owned subsidiary of Brookfield Reinsurance (such entity, the “Iowa Surviving Company”).

Pursuant to a Plan of Domestication, dated as of May 7, 2024 (the “Plan of Domestication”), the Iowa Surviving Company discontinued its existence as an Iowa Corporation as provided under IBCA, including Section 931 of the IBCA, and, pursuant to the General Corporation Law of the State of Delaware (the “DGCL”), including Section 388 of the DGCL, continued its existence under the DGCL as a corporation incorporated in the State of Delaware (the “Reincorporation”, and such corporation, the “Delaware Surviving Company”). In connection with the Reincorporation, the Delaware Surviving Company changed its name from American Equity Investment Life Holding Company to American National Group Inc. and adopted a new certificate of incorporation (the “Certificate of Incorporation”) and bylaws. The Certificate of Incorporation and bylaws of American National Group Inc. are effective as of the Post-Closing Effective Date.

NOTE 23 Reinsurance

No significant changes have occured in disclosure from December 31, 2023.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant changes have occured in disclosure from December 31, 2023.

E. Risk Sharing Provisions of the Affordable Care Act

The Company is not subject to risk-sharing provisions of the Affordable Care Act.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A.-B. The Company did not have any change in incurred losses and loss adjustment expense as of March 31, 2024.

NOTE 26 Intercompany Pooling Arrangements

No significant changes have occured in disclosure from December 31, 2023.

NOTE 27 Structured Settlements

No significant changes have occured in disclosure from December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

NOTE 28 Health Care Receivables

No significant changes have occured in disclosure from December 31, 2023.

NOTE 29 Participating Policies

No significant changes have occured in disclosure from December 31, 2023.

NOTE 30 Premium Deficiency Reserves

No significant changes have occured in disclosure from December 31, 2023.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes have occured in disclosure from December 31, 2023.

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	$ 25,457,923,015			$ 25,457,923,015	42.60%
b. At book value less current surrender charge of 5% or more	$ 15,712,028,109			$ 15,712,028,109	26.30%
c. At fair value				$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ 41,169,951,124	$ -	$ -	$ 41,169,951,124	68.90%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 18,236,736,332			$ 18,236,736,332	30.50%
(2) Not subject to discretionary withdrawal	$ 322,342,600			$ 322,342,600	0.60%
(3) Total (gross: direct + assumed)	$ 59,729,030,056	$ -	$ -	$ 59,729,030,056	100.0%
(4) Reinsurance ceded	$ 14,266,614,781			$ 14,266,614,781	
(5) Total (net)* (3) - (4)	$ 45,462,415,275	$ -	$ -	$ 45,462,415,275	
(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:	$ 2,810,171,072			$ 2,810,171,072	

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

B. GROUP ANNUITIES:

The Company did not have any Group Annuities as of March 31, 2024.

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	$ 173,135,070			$ 173,135,070	100.0%
(3) Total (gross: direct + assumed)	$ 173,135,070	$ -	$ -	$ 173,135,070	100.0%
(4) Reinsurance ceded	$ 6,196,115			$ 6,196,115	
(5) Total (net)* (3) - (4)	$ 166,938,955	$ -	$ -	$ 166,938,955	
(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)	$ 45,341,110,818
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 121,304,457
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 166,938,955
(4)	Subtotal (1+2+3)	$ 45,629,354,230
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)	$ 45,629,354,230

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	$ 1,501,612	$ 1,501,612	$ 1,501,612
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		$ 20,451,643	$ 22,431,108
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves		$ 730,022	$ 800,679
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 42,308
b. Accidental Death Benefits	XXX	XXX	$ 141
c. Disability - Active Lives	XXX	XXX	$ 330
d. Disability - Disabled Lives	XXX	XXX	$ 16,723
e. Miscellaneous Reserves	XXX	XXX	$ -
(3) Total (gross: direct + assumed)	$ 1,501,612	$ 22,683,277	$ 24,792,901
(4) Reinsurance ceded		$ 452,621	$ 540,766
(5) Total (net) (3) - (4)	$ 1,501,612	$ 22,230,656	$ 24,252,135

	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)	$ 23,434,403
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	$ -
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	$ 330
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 16,723
(5)	Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 800,679
(6)	Subtotal (1+2+3+4+5)	$ 24,252,135
	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)	$ 24,252,135

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes have occured in disclosure from December 31, 2023.

NOTE 35 Separate Accounts

No significant changes have occured in disclosure from December 31, 2023.

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes have occured in disclosure from December 31, 2023.

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 [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

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. 12/31/2023

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: ..... $ 819,928

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: ..... $ 144,950,007

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	$ 448,358,865	$ 441,475,856
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 487,197	$ 487,257
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 448,846,062	$ 441,963,113
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
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
BROOKFIELD PUBLIC SEC GRP LLC	U
APOLLO CAPITAL MANAGEMENT	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	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
110497	BROOKFIELD PUBLIC SECURITIES GROUP LLC		SEC #801-34605	NO
143161	APOLLO CAPITAL MANAGEMENT		SEC #801-67592	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 [X] No [ ]

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	$ 528,964,826
1.12 Residential Mortgages	$ 3,786,126,791
1.13 Commercial Mortgages	$ 3,576,411,775
1.14 Total Mortgages in Good Standing	$ 7,891,503,392
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	$ 29,476,986
1.33 Commercial Mortgages	$ 9,966,290
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 39,443,276
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 2,191,102
1.42 Residential Mortgages	$ 75,736,440
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 77,927,542
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 8,008,874,210
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

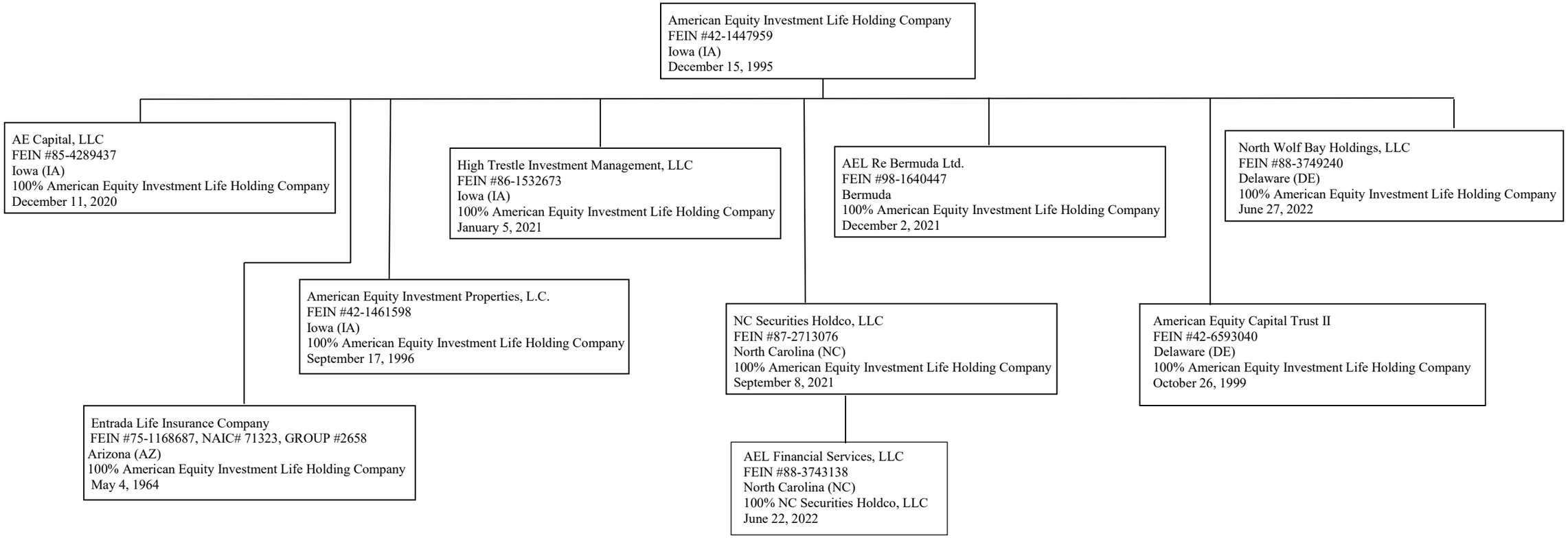
Current Year To Date - Allocated by States and Territories

		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	62,857	7,311,234			7,374,091	
2. Alaska	AK	L		81,812			81,812	
3. Arizona	AZ	L	4,205	32,367,365			32,371,570	
4. Arkansas	AR	L	53,575	3,800,849			3,854,424	
5. California	CA	L	2,171	116,953,206			116,955,377	
6. Colorado	CO	L	2,661	33,856,663			33,859,324	
7. Connecticut	CT	L	144	28,685,803			28,685,947	60,081
8. Delaware	DE	L		11,519,253			11,519,253	
9. District of Columbia	DC	L	171	376,837			377,008	
10. Florida	FL	L	43,272	115,502,791			115,546,063	
11. Georgia	GA	L	70,375	26,722,564			26,792,939	
12. Hawaii	HI	L	336	2,661,932			2,662,268	
13. Idaho	ID	L		17,299,388			17,299,388	
14. Illinois	IL	L	3,145	88,214,804			88,217,948	
15. Indiana	IN	L	6,422	24,809,115			24,815,537	
16. Iowa	IA	L	2,080	14,286,927			14,289,007	
17. Kansas	KS	L	10,436	8,814,028			8,824,464	
18. Kentucky	KY	L	10,441	23,741,232			23,751,674	
19. Louisiana	LA	L	16,745	11,343,515			11,360,260	
20. Maine	ME	L		3,605,862			3,605,862	
21. Maryland	MD	L	250	35,501,906			35,502,156	
22. Massachusetts	MA	L	1,230	26,891,021			26,892,251	
23. Michigan	MI	L	3,143	55,817,238			55,820,381	
24. Minnesota	MN	L		33,545,469			33,545,469	
25. Mississippi	MS	L	3,474	5,955,762			5,959,236	
26. Missouri	MO	L	8,061	39,405,320			39,413,381	
27. Montana	MT	L	2,547	2,759,130			2,761,678	
28. Nebraska	NE	L	(1,408)	4,911,718			4,910,310	39,991
29. Nevada	NV	L	1,053	15,617,752			15,618,805	
30. New Hampshire	NH	L	412	11,991,019			11,991,431	
31. New Jersey	NJ	L	4,873	62,075,415			62,080,287	
32. New Mexico	NM	L	346	3,003,695			3,004,041	
33. New York	NY	N	150	65,711			65,861	
34. North Carolina	NC	L	58,933	62,942,163			63,001,096	
35. North Dakota	ND	L		1,135,081			1,135,081	
36. Ohio	OH	L	16,014	55,554,487			55,570,501	
37. Oklahoma	OK	L	3,002	24,138,942			24,141,944	
38. Oregon	OR	L	168	17,614,717			17,614,886	
39. Pennsylvania	PA	L	1,510	71,310,943			71,312,453	
40. Rhode Island	RI	L		4,673,814			4,673,814	
41. South Carolina	SC	L	2,192	73,980,253			73,982,445	
42. South Dakota	SD	L	1,839	3,635,035			3,636,873	
43. Tennessee	TN	L	46,059	22,295,277			22,341,335	
44. Texas	TX	L	140,104	78,458,818			78,598,922	440,413
45. Utah	UT	L		30,207,872			30,207,872	
46. Vermont	VT	L	103	525,162			525,265	
47. Virginia	VA	L	3,577	27,988,250			27,991,827	
48. Washington	WA	L	894	24,386,113			24,387,007	
49. West Virginia	WV	L	1,952	2,461,089			2,463,042	
50. Wisconsin	WI	L	578	24,311,355			24,311,933	
51. Wyoming	WY	L		1,585,999			1,585,999	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		25,980			25,980	
58. Aggregate Other Aliens	OT	XXX	102	3,000			3,102	
59. Subtotal		XXX	590,194	1,396,730,686			1,397,320,880	540,485
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	590,194	1,396,730,686			1,397,320,880	540,485
96. Plus Reinsurance Assumed		XXX	36,644	911,378,209	3,920		911,418,773	
97 Totals (All Business)		XXX	626,838	2,308,108,895	3,920		2,308,739,653	540,485
98. Less Reinsurance Ceded		XXX	12,423	688,935,358			688,947,781	
99. Totals (All Business) less Reinsurance Ceded		XXX	614,415	1,619,173,537	3,920		1,619,791,872	540,485
DETAILS OF WRITE-INS								
58001. MILITARY		XXX	102	3,000			3,102	
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	102	3,000			3,102	
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						

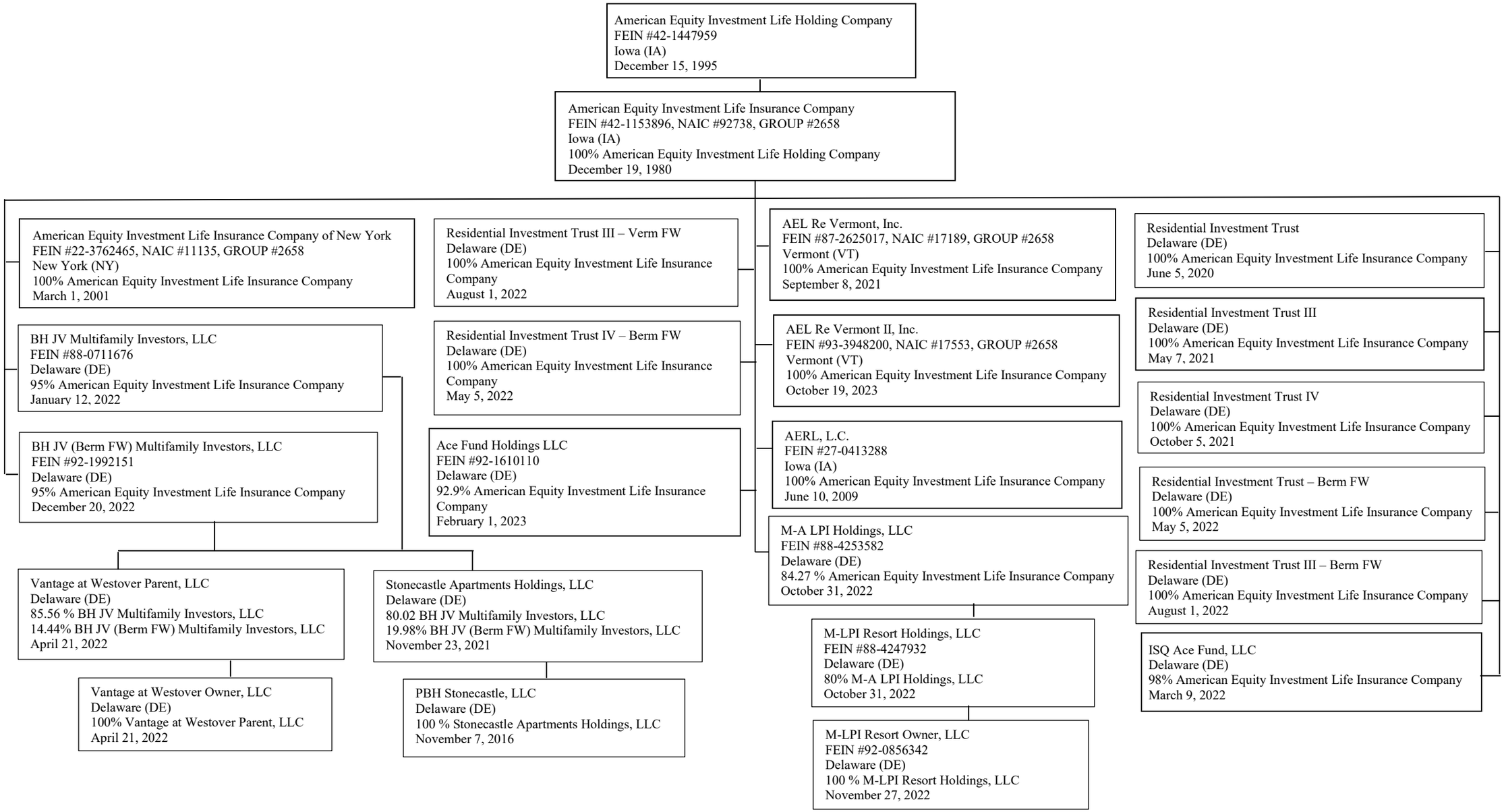
(a) Active Status Counts:

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

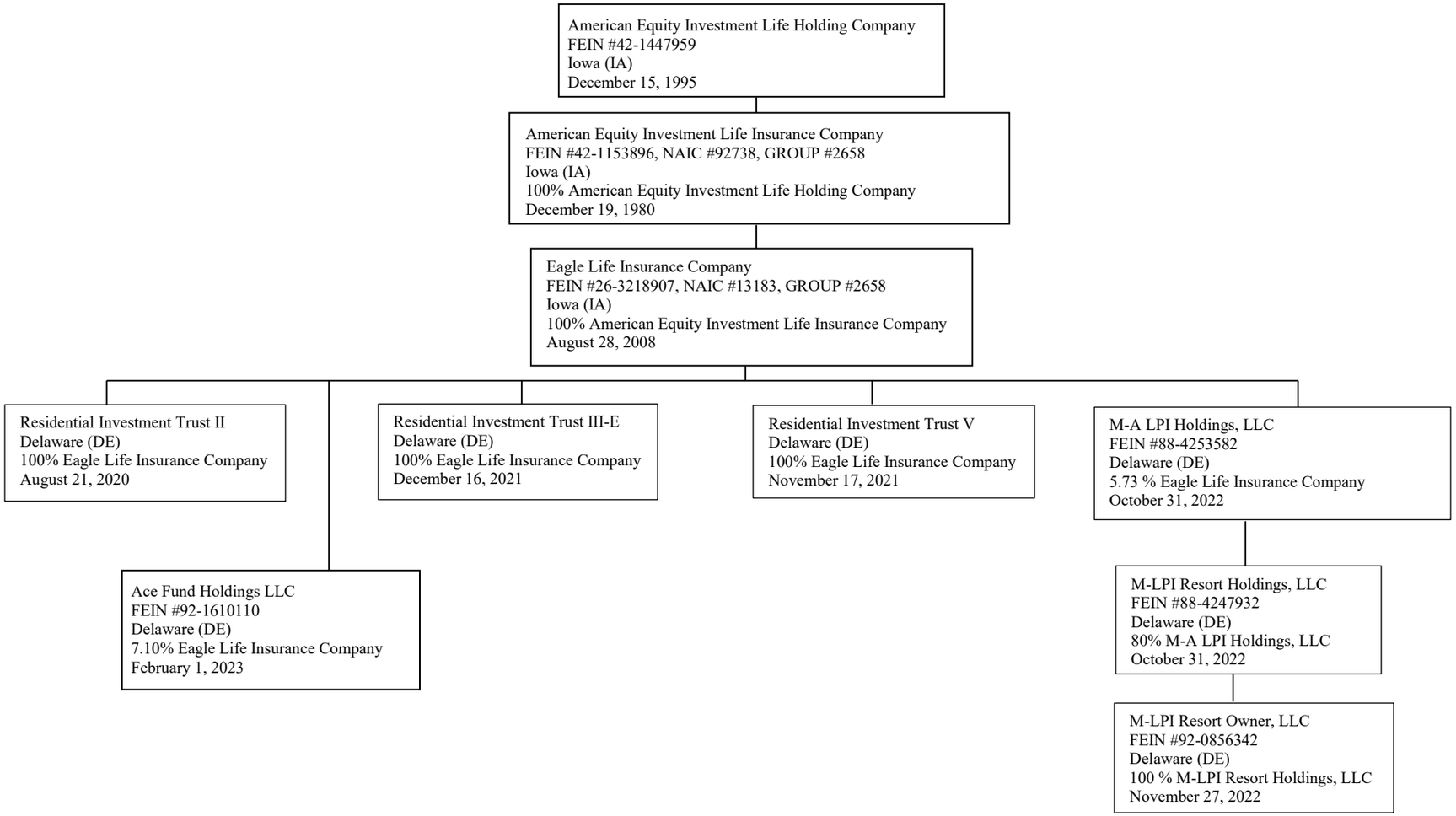
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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	UDP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	17189	87-2625017				AEL RE VERMONT INC	VT	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	17553	93-3948200				AEL RE VERMONT II 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	NO	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							RESIDENTIAL INVESTMENT TRUST II	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III-E	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST V	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-4253582				M-A LPI HOLDINGS, LLC	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	5.730	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-4247932				M-LPI RESORT HOLDINGS, LLC	DE	NIA	M-A LPI HOLDINGS, LLC	Ownership	80.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-1610110				ACE FUND HOLDINGS LLC	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	7.100	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-0856342				M-LPI RESORT OWNER, LLC	DE	NIA	M-LPI RESORT HOLDINGS, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			85-4289437				AE CAPITAL, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			98-1640447				AEL RE BERMUDA LTD	BMU	IA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, L.C.	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			86-1532673				HIGH TRESTLE INVESTMENT MANAGEMENT, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-3749240				NORTH WOLF BAY HOLDINGS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			87-2713076				NC SECURITIES HOLDCO, LLC	NC	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-3743138				AEL FINANCIAL SERVICES, LLC	NC	NIA	NC SECURITIES HOLDCO, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. NOT REQUIRED TO BE FILED BY THE COMPANY

2. NOT REQUIRED TO BE FILED BY THE COMPANY

3. NOT REQUIRED TO BE FILED BY THE COMPANY

5. NOT REQUIRED TO BE FILED BY THE COMPANY

6. NOT REQUIRED TO BE FILED BY THE COMPANY

7. NOT REQUIRED TO BE FILED BY THE COMPANY

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

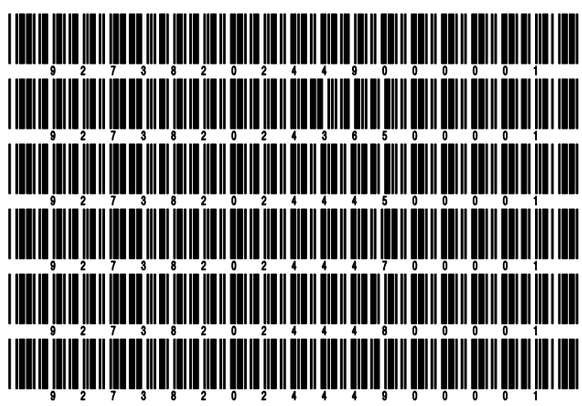
2. Medicare Part D Coverage Supplement [Document Identifier 365]

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

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

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

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



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.	PREPAID ASSETS	3,500,029	3,500,029		
2505.	OTHER ASSETS	12,817		12,817	12,672
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,512,846	3,500,029	12,817	12,672

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.	MVA TO IMR	8,517,997		
2705.	DEFFERAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT II	2,043,670		892,551
2706.	INTEREST ON SURPLUS NOTES	1,145,111	1,020,000	4,080,000
2707.	REINSURANCE EXPENSE- ITHACA	(580,479)	1,293,334	1,325,646
2708.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	141,414	3,417,685	7,816,174
2709.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	34,661	(1,205,954)	(3,730,050)
2710.	SUNDRY GENERAL EXPENSE			31,260
2711.	SETTLEMENT - SC		4,306	4,306
2797.	Summary of remaining write-ins for Line 27 from overflow page	11,302,374	4,529,371	10,419,887

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	ITHACA REINSURANCE TRANSACTION	(2,543,608)	(2,746,383)	(10,653,383)
5305.	AEL RE BERMUDA REINSURANCE TRANSACTION	(1,205,967)	(1,389,478)	(5,278,688)
5306.	VALUATION SYSTEM CONVERSION			6,360,000
5307.	STOCK-BASED COMPENSATION		7,776,389	
5308.	ACQUISITION OF PARENT COMPANY COMMON STOCK		22,870	
5397.	Summary of remaining write-ins for Line 53 from overflow page	(3,749,575)	3,663,398	(9,572,071)

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	6,542,844	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,197,447	7,419,044
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(167,169)
5.	Deduct amounts received on disposals		709,031
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)	9,740,291	6,542,844
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	9,740,291	6,542,844

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	8,174,076,782	7,650,631,822
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	125,118,379	1,622,709,255
	2.2 Additional investment made after acquisition	80,159,739	385,504,354
3.	Capitalized deferred interest and other		194,813
4.	Accrual of discount	423,965	1,074,668
5.	Unrealized valuation increase/(decrease)		24,805,839
6.	Total gain (loss) on disposals	(2,576,671)	(8,453,086)
7.	Deduct amounts received on disposals	366,928,283	1,489,388,005
8.	Deduct amortization of premium and mortgage interest points and commitment fees	557,696	1,939,733
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(1,062,405)	792,449
10.	Deduct current year's other than temporary impairment recognized	(220,400)	11,855,594
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,008,874,210	8,174,076,782
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	8,008,874,210	8,174,076,782
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	8,008,874,210	8,174,076,782

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	1,788,679,396	1,448,477,893
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	126,374,521	562,577,027
	2.2 Additional investment made after acquisition	61,990,573	246,021,903
3.	Capitalized deferred interest and other		
4.	Accrual of discount	(599,339)	1,645,429
5.	Unrealized valuation increase/(decrease)	(78,144,246)	(17,623,013)
6.	Total gain (loss) on disposals	1,423,801	5,279,390
7.	Deduct amounts received on disposals	140,164,634	451,725,165
8.	Deduct amortization of premium and depreciation	1,298,003	5,974,068
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)	1,758,262,069	1,788,679,396
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,758,262,069	1,788,679,396

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	38,114,137,104	44,930,727,958
2.	Cost of bonds and stocks acquired	2,284,798,622	5,539,268,993
3.	Accrual of discount	19,033,296	101,370,240
4.	Unrealized valuation increase/(decrease)	(16,854,950)	(55,731,256)
5.	Total gain (loss) on disposals	(92,955,654)	(32,384,352)
6.	Deduct consideration for bonds and stocks disposed of	4,630,257,290	12,232,508,580
7.	Deduct amortization of premium	17,035,181	96,506,325
8.	Total foreign exchange change in book/adjusted carrying value	(5,004,132)	12,947,021
9.	Deduct current year's other than temporary impairment recognized	347,304	53,392,328
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	82,154	345,733
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	35,655,596,665	38,114,137,104
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	35,655,596,665	38,114,137,104

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)	28,605,321,798	37,824,317,304	35,928,933,598	(1,074,319,515)	29,426,385,989			28,605,321,798
2.	NAIC 2 (a)	16,634,860,863	3,448,328,264	5,848,054,915	1,197,139,442	15,432,273,654			16,634,860,863
3.	NAIC 3 (a)	649,778,805	36,313,301	30,369,033	17,837,123	673,560,196			649,778,805
4.	NAIC 4 (a)	207,770,635		668,064	(12,112,105)	194,990,466			207,770,635
5.	NAIC 5 (a)	103,548,540		1,217,614	477,015	102,807,941			103,548,540
6.	NAIC 6 (a)	8,645,986		5,908,209	702,760	3,440,537			8,645,986
7.	Total Bonds	46,209,926,627	41,308,958,869	41,815,151,433	129,724,720	45,833,458,783			46,209,926,627
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2	52,794,900			202,050	52,996,950			52,794,900
10.	NAIC 3	340,238				340,238			340,238
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6	24				24			24
14.	Total Preferred Stock	53,135,162			202,050	53,337,212			53,135,162
15.	Total Bonds and Preferred Stock	46,263,061,789	41,308,958,869	41,815,151,433	129,926,770	45,886,795,995			46,263,061,789

(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 $ 9,036,981,019 ; NAIC 2 $ 1,647,407,719 ; 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	760,231,361	XXX	758,895,023	11,137,060	

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	1,563,295,819	1,320,702,847
2.	Cost of short-term investments acquired	303,302,839	2,152,180,942
3.	Accrual of discount	5,711,502	16,093,048
4.	Unrealized valuation increase/(decrease)	628,838	(628,839)
5.	Total gain (loss) on disposals	(774,809)	348,678
6.	Deduct consideration received on disposals	1,111,931,078	1,925,188,530
7.	Deduct amortization of premium	1,750	1,021
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		211,306
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	760,231,361	1,563,295,819
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	760,231,361	1,563,295,819

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)	478,989,065
2.	Cost Paid/(Consideration Received) on additions	180,279,374
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	266,367,357
6.	Considerations received/(paid) on terminations	266,367,357
7.	Amortization	(210,066,461)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	449,201,978
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	449,201,978

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	449,201,978	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		449,201,978
4.	Part D, Section 1, Column 6	496,128,350	
5.	Part D, Section 1, Column 7	(46,926,370)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(2)
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,473,380,665	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,473,380,665
10.	Part D, Section 1, Column 9	1,626,984,463	
11.	Part D, Section 1, Column 10	(153,603,798)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,764,358,360	1,291,254,075
2.	Cost of cash equivalents acquired	40,049,838,717	131,374,457,497
3.	Accrual of discount	126,747,486	243,024,422
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(17,422)	412
6.	Deduct consideration received on disposals	37,016,613,027	125,143,607,466
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		(770,580)
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,924,314,114	7,764,358,360
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	10,924,314,114	7,764,358,360

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
A914958 - Residential	LOS ANGELES	CA	02/02/2024	Internal Transfer	1,466,478		1,466,478	
A919659 - Residential	LOS ANGELES	CA	01/30/2024	Internal Transfer	1,730,969		1,730,969	
0299999. Acquired by Internal Transfer					3,197,447		3,197,447	
0399999 - Totals					3,197,447		3,197,447	

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																			

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
AG1103	LOS BANOS	CA		08/18/2022	9.330		300,000	13,500,000
0199999. Mortgages in good standing - Farm Mortgages							300,000	13,500,000
A100066	EAST HAMPTON	NY		07/05/2023	9.500		1,634,916	17,784,000
A100073	ALBANY	NY		01/18/2024	10.500	122,890	24,250	450,000
A150283	PHILADELPHIA	PA		01/23/2023	10.000		84,100	400,000
A150320	GREENCASTLE	PA		09/15/2023	9.500		5,500	245,000
A150328	PHILADELPHIA	PA		01/03/2024	10.000	3,150,000		4,500,000
A170847	PENNSVILLE	NJ		11/21/2022	11.000		20,570	230,000
A190054	WILMINGTON	DE		08/04/2023	9.500		21,000	170,000
A190056	WILMINGTON	DE		09/14/2023	9.500		41,000	360,000
A200135	SILVER SPRING	MD		06/10/2022	10.750		1,400	660,000
A200193	KEEDYSVILLE	MD		09/15/2023	9.500		79,000	420,000
A200197	HAGERSTOWN	MD		10/20/2023	9.750		20,000	300,000
A200199	BALTIMORE	MD		10/06/2023	10.500		35,000	135,000
A200203	TOWSON	MD		12/08/2023	10.500	281,250		375,000
A200204	HAGERSTOWN	MD		12/29/2023	10.250	89,100	15,000	220,000
A210469	WINCHESTER	VA		07/05/2023	9.500		33,000	275,000
A210471	WINCHESTER	VA		07/31/2023	9.500		16,000	240,000
A210478	NORFOLK	VA		08/16/2023	9.750		16,800	350,000
A210482	WINCHESTER	VA		08/31/2023	9.500		10,000	195,000
A210492	WINCHESTER	VA		10/31/2023	10.250		70,000	405,001
A210493	FRONT ROYAL	VA		10/13/2023	10.250		60,000	280,000
A210497	WINCHESTER	VA		12/27/2023	10.250	98,100		240,000
A240025	MARTINSBURG	WV		03/09/2023	10.500		8,000	240,000
A240043	MARTINSBURG	WV		09/22/2023	9.500		51,000	250,000
A240046	HARPERS FERRY	WV		10/06/2023	9.500		58,000	230,000
A240051	HARPERS FERRY	WV		11/03/2023	10.250		25,000	380,000
A240069	CHARLES TOWN	WV		12/29/2023	10.000	131,250		175,000
A270961	SUPPLY	NC		05/23/2022	10.000		25	350,000
A270962	SUPPLY	NC		06/14/2022	10.250	25,500	437	400,000
A271136	TROUTMAN	NC		07/14/2022	10.250		59,405	425,000
A271427	CONCORD	NC		11/04/2022	9.500		26,892	289,000
A271451	RALEIGH	NC		01/17/2023	11.000		6,241	1,000,000
A271453	RALEIGH	NC		01/17/2023	11.000		4,017	1,000,000
A271455	RALEIGH	NC		01/17/2023	11.000		4,241	1,000,000
A271589	CHARLOTTE	NC		03/23/2023	10.750		26,285	2,190,000
A271593	SHALLOTTE	NC		06/08/2023	9.250		89,378	330,000
A271594	SHALLOTTE	NC		06/07/2023	9.250		51,206	345,000
A271635	LINCOLNTON	NC		05/05/2023	9.750		5,250	270,000
A271659	CHARLOTTE	NC		05/12/2023	9.750		38,300	300,000
A271662	GRANITE FALLS	NC		06/23/2023	9.750		116,250	595,000
A271663	GRANITE FALLS	NC		06/23/2023	9.750		136,250	595,000
A271671	VALE	NC		06/14/2023	9.750		4,950	280,000
A271673	MOCKSVILLE	NC		06/14/2023	9.750		386,471	3,040,000
A271678	SPENCER	NC		06/28/2023	9.750		6,500	240,000
A271700	CHARLOTTE	NC		06/27/2023	9.750		113,000	420,000
A271751	ANGIER	NC		09/28/2023	9.250		63,400	5,880,000
A271795	CHARLOTTE	NC		09/27/2023	10.500		40,750	460,000
A271804	STONY POINT	NC		10/24/2023	10.500		59,607	275,000
A271827	RALEIGH	NC		12/19/2023	9.000	242,250		380,000
A271828	SMITHFIELD	NC		12/12/2023	9.000	130,900		300,000
A271841	DURHAM	NC		12/08/2023	9.000	123,250		240,000
A271843	RALEIGH	NC		12/12/2023	9.000	210,800		325,000
A271844	BURLINGTON	NC		12/08/2023	9.000	114,750		230,000
A271845	SPRING HOPE	NC		01/05/2024	9.000	135,150		265,000

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
A271846	CREEDMOOR	NC		01/02/2024	9.000	102,000		210,000
A271847	RALEIGH	NC		12/13/2023	9.000	170,000		260,000
A271849	BURLINGTON	NC		12/19/2023	9.000	128,350		215,000
A271854	SANFORD	NC		12/19/2023	9.000	158,572		280,000
A271856	CHARLOTTE	NC		01/24/2024	9.500	273,750		365,000
A271860	MOORESVILLE	NC		01/25/2024	9.500	262,500		350,000
A271864	LOUISBURG	NC		01/04/2024	9.000	190,400		310,000
A271868	GARNER	NC		01/09/2024	9.000	192,100		315,000
A271870	DURHAM	NC		01/11/2024	9.000	136,000		315,000
A271871	CARY	NC		01/31/2024	9.000	306,000		500,000
A271877	RALEIGH	NC		01/19/2024	9.000	195,500		375,000
A271882	SANFORD	NC		01/26/2024	9.000	106,250		210,000
A290165	ROCK HILL	SC		03/24/2023	9.750		72,500	260,000
A290174	ROCK HILL	SC		06/15/2023	9.750		25,500	270,000
A290177	ROCK HILL	SC		06/06/2023	9.750		40,000	275,000
A290178	ROCK HILL	SC		06/06/2023	9.750		40,000	275,000
A290181	ROCK HILL	SC		07/21/2023	9.750		98,500	300,000
A290183	ROCK HILL	SC		07/21/2023	9.750		65,400	290,000
A303588	MILTON	GA		04/04/2023	9.750		1,615,120	5,250,000
A303590	LILBURN	GA		03/15/2023	9.750		19,679	425,000
A303629	EAST POINT	GA		06/09/2023	9.500		15,550	400,000
A303665	SHARPSBURG	GA		09/13/2023	9.750		24,500	400,000
A303669	COLUMBUS	GA		12/28/2023	11.250	96,600		138,000
A303680	CONYERS	GA		12/21/2023	10.500	75,857		300,000
A320889	TREASURE ISLAND	FL		06/28/2021	12.100		106,200	1,550,000
A320991	SOUTH PASADENA	FL		09/27/2021	11.100		5,000	550,000
A321283	NORTH MIAMI	FL		05/20/2022	10.000		168,500	2,750,000
A321359	SURFSIDE	FL		06/10/2022	9.000		174,352	11,000,000
A321414	PINECREST	FL		01/31/2023	11.000		215,000	8,000,000
A321420	SURFSIDE	FL		03/07/2023	9.750		547,460	3,500,000
A321488	HASTINGS	FL		10/28/2022	12.250		5,212	295,000
A321489	SURFSIDE	FL		10/13/2022	9.250		321,825	3,550,000
A321509	MIAMI BEACH	FL		07/12/2023	10.500		192,456	5,200,000
A321535	COCOA	FL		08/04/2023	9.750		41,065	385,000
A321559	FORT LAUDERDALE	FL		02/06/2023	9.500		251,625	1,600,000
A321639	VERO BEACH	FL		05/11/2023	9.500		14,312	1,350,000
A321651	CLEARWATER	FL		05/09/2023	9.000		42,000	1,600,000
A321652	HASTINGS	FL		06/22/2023	10.250		3,228	310,000
A321663	NORTH PORT	FL		07/25/2023	10.000	25,330	489,847	4,750,000
A321668	SAINT AUGUSTINE	FL		10/31/2023	11.000		4,019	1,470,000
A321676	FORT MYERS	FL		06/05/2023	9.500		26,000	675,000
A321696	SANIBEL	FL		07/10/2023	9.750		64,000	3,000,000
A321698	POMPANO BEACH	FL		07/19/2023	10.000		308,000	2,300,000
A321715	SAINT PETERSBURG	FL		09/29/2023	10.000		3,750	260,000
A321722	CLEARWATER	FL		08/15/2023	9.250		28,000	1,800,000
A321745	LANTANA	FL		09/20/2023	9.750		1,868	495,000
A321746	DEERFIELD BEACH	FL		09/29/2023	9.750		9,874	775,000
A321748	HILLIARD	FL		10/24/2023	11.000		177,727	580,000
A321758	FORT LAUDERDALE	FL		10/31/2023	11.000		50,424	10,000,000
A321759	BOCA RATON	FL		10/30/2023	10.250		731,404	8,000,000
A321763	ROTONDA WEST	FL		10/12/2023	11.000		31,793	540,000
A321766	POMPANO BEACH	FL		10/23/2023	10.500		3,045	330,000
A321770	MELBOURNE	FL		10/20/2023	10.000		50,000	295,000
A321779	DELRAY BEACH	FL		11/17/2023	10.500		4,825	450,000
A321793	BOCA RATON	FL		12/29/2023	10.250	498,500	210,997	8,000,000

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
A321794	SAINT PETERSBURG	FL		11/30/2023	11.250		286,934	9,500,000
A321800	SAINT PETERSBURG	FL		12/15/2023	10.500	151,000	39,500	270,000
A321802	SAINT PETERSBURG	FL		11/27/2023	10.500		44,000	230,000
A321810	OAKLAND PARK	FL		11/30/2023	10.500		147,680	750,000
A321818	VALRICO	FL		12/12/2023	9.750	245,000	42,500	400,000
A321831	CAPE CORAL	FL		12/20/2023	9.500	148,500		330,000
A321838	JACKSONVILLE	FL		12/14/2023	10.000	193,500		320,000
A321840	BRADENTON	FL		12/15/2023	9.750	365,300	65,000	585,000
A350183	PINSON	AL		09/15/2021	11.100		7,200	265,000
A370339	CLARKSVILLE	TN		06/02/2022	11.000		11,000	280,000
A430621	GATES MILLS	OH		06/03/2022	11.000		13,452	1,000,000
A430758	BEDFORD	OH		05/09/2023	10.500		20,500	395,000
A460302	DECATUR	IN		06/28/2023	9.750		31,000	215,000
A460309	FORT WAYNE	IN		10/04/2023	9.750		16,000	350,000
A480452	ADRIAN	MI		11/22/2022	11.750		3,650	195,000
A500085	URBANDALE	IA		12/29/2023	10.500	184,000		230,000
A600523	CHICAGO	IL		01/31/2023	12.250		7,322	1,650,000
A600587	S CHICAGO HEIGHTS	IL		10/13/2023	10.500		7,500	175,000
A630642	LEES SUMMIT	MO		09/01/2023	9.250		40,500	225,000
A630657	KANSAS CITY	MO		10/19/2023	10.500		46,000	270,000
A630666	SAINT LOUIS	MO		10/30/2023	10.750		18,000	200,000
A630691	PECULIAR	MO		12/18/2023	9.500	370,500		510,000
A751114	AUSTIN	TX		03/22/2023	10.000		13,949	1,700,000
A751116	AUSTIN	TX		06/14/2023	10.000		668,493	3,400,000
A751117	AUSTIN	TX		03/28/2023	10.750		89,000	1,310,000
A751129	AUSTIN	TX		04/27/2023	10.000		155,516	1,550,000
A751130	AUSTIN	TX		04/27/2023	10.000		222,216	1,550,000
A751131	DALLAS	TX		04/27/2023	10.000		345,674	1,500,000
A751132	DALLAS	TX		04/27/2023	10.000		536,511	1,500,000
A751133	AUSTIN	TX		04/27/2023	10.000		239,761	1,575,000
A751137	DALLAS	TX		04/27/2023	10.000		247,190	1,550,000
A751140	DALLAS	TX		04/27/2023	10.000		302,957	1,500,000
A751145	AUSTIN	TX		04/27/2023	10.000		165,408	1,650,000
A751148	BELLAIRE	TX		04/27/2023	10.000		284,987	1,450,000
A751151	HOUSTON	TX		04/27/2023	10.000		195,741	1,450,000
A751156	DALLAS	TX		04/14/2023	9.250		874,097	3,750,000
A751170	HOUSTON	TX		06/28/2023	9.750		140,284	445,000
A751188	SAN ANTONIO	TX		10/16/2023	10.750		32,907	315,000
A751195	AUSTIN	TX		12/19/2023	10.000	975,000		1,300,000
A800082	DENVER	CO		06/16/2022	10.000		122,726	1,900,000
A800096	DENVER	CO		01/31/2023	10.000		33,034	2,300,000
A800107	DENVER	CO		05/10/2023	10.000		14,885	3,700,000
A800117	DENVER	CO		01/31/2023	10.000		217,800	2,900,000
A800170	SUPERIOR	CO		04/27/2023	10.000		232,365	1,300,000
A840038	PARK CITY	UT		04/10/2023	10.000		378,575	6,000,000
A850402	LAKE HAVASU CITY	AZ		08/12/2022	10.500		171,450	1,300,000
A850416	PHOENIX	AZ		07/15/2022	10.000		154,499	2,100,000
A850420	PHOENIX	AZ		01/31/2023	9.750		247,366	8,275,000
A850427	PHOENIX	AZ		04/27/2022	10.000		55,000	1,100,000
A850437	PHOENIX	AZ		04/28/2022	10.000		21,668	1,550,000
A850446	PHOENIX	AZ		07/29/2022	10.000		24,245	2,100,000
A850457	PHOENIX	AZ		06/29/2022	10.000		31,227	2,300,000
A850460	PHOENIX	AZ		08/02/2022	7.500		179,416	2,350,000
A850475	PHOENIX	AZ		09/21/2022	10.000		73,403	2,150,000
A850479	PHOENIX	AZ		10/06/2022	8.500		23,429	2,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
A850491	LAKE HAVASU CITY	AZ		02/06/2023	9.500		412,380	15,185,000
A850539	PARADISE VALLEY	AZ		09/22/2023	10.500		360,052	8,000,000
A850552	PARADISE VALLEY	AZ		12/29/2023	10.000	3,850,000		5,500,000
A881157	LAS VEGAS	NV		05/19/2022	10.000		214,208	3,200,000
A881166	LAS VEGAS	NV		06/13/2022	11.000		40,450	1,200,000
A881313	HENDERSON	NV		05/05/2023	9.750		698,363	8,600,000
A881316	HENDERSON	NV		05/15/2023	9.750		22,422	10,750,000
A881358	LAS VEGAS	NV		11/17/2023	10.500		1,901	6,350,000
A881360	HENDERSON	NV		08/21/2023	9.500		68,000	2,100,000
A881361	LAS VEGAS	NV		08/10/2023	9.750		155,271	2,100,000
A881375	HENDERSON	NV		09/28/2023	10.000		70,500	2,000,000
A881388	LAS VEGAS	NV		11/20/2023	10.500		130,000	550,000
A912398	NORTH HOLLYWOOD	CA		05/08/2019	13.950		154,500	7,500,000
A915648	THOUSAND OAKS	CA		11/01/2019	13.300		373,760	6,000,000
A918207	HIDDEN HILLS	CA		06/02/2021	11.780		132,580	20,000,000
A918212	SACRAMENTO	CA		06/08/2021	12.150		12,250	975,000
A918239	LOS ANGELES	CA		06/23/2021	12.150		25,000	1,150,000
A918364	LOS ANGELES	CA		07/23/2021	11.100		60,000	2,550,000
A918370	LOS ANGELES	CA		04/20/2022	10.000		141,217	4,500,000
A918385	SAN DIEGO	CA		07/30/2021	10.000		90,000	1,500,000
A918402	LOS ANGELES	CA		08/05/2021	11.100		12,593	4,250,000
A918403	ANZA	CA		07/23/2021	11.100		55,500	800,000
A918427	LOS ANGELES	CA		07/28/2021	12.150		20,000	1,450,000
A918444	LOS ANGELES	CA		08/30/2021	10.500		236,500	2,700,000
A918459	LOS ANGELES	CA		08/19/2021	13.430		14,500	3,000,000
A918748	SACRAMENTO	CA		06/29/2022	11.000		42,000	1,700,000
A918776	BURLINGAME	CA		10/20/2021	10.500		654,110	11,550,000
A918855	LOS ANGELES	CA		10/25/2021	10.000		10,000	3,700,000
A918895	NORTH HOLLYWOOD	CA		03/08/2022	11.500		153,323	2,000,000
A918904	LOS ANGELES	CA		11/03/2021	11.000		78,000	2,850,000
A919183	LOS ANGELES	CA		01/09/2023	8.750		912,555	9,750,000
A919262	MANHATTAN BEACH	CA		07/27/2022	10.000		26,262	3,700,000
A919408	HIDDEN HILLS	CA		05/10/2022	10.000		1,224,439	16,000,000
A919537	MENLO PARK	CA		07/25/2022	10.000		96,549	7,000,000
A919538	LOS ANGELES	CA		01/31/2023	9.250		21,618	4,750,000
A919548	SAN JOSE	CA		10/21/2022	8.500		16,684	3,600,000
A919552	ALAMO	CA		10/13/2023	10.750		34,054	4,000,000
A919610	WOODLAND HILLS	CA		10/19/2022	11.000		196,327	3,700,000
A919677	GARDEN GROVE	CA		03/31/2022	10.100		112,614	5,800,000
A919736	CULVER CITY	CA		10/17/2022	8.500		38,313	2,800,000
A919929	LOS ANGELES	CA		01/31/2023	8.500		139,030	3,300,000
A919953	LOS ANGELES	CA		06/23/2022	10.500		1,003,369	11,000,000
A919963	LOS ANGELES	CA		07/13/2022	9.100		330,056	2,700,000
A920053	CAMARILLO	CA		05/23/2022	11.500		19,000	980,000
A920058	LOS ANGELES	CA		11/17/2023	10.000		534,538	15,000,000
A920072	OAKLAND	CA		04/27/2022	10.000		10,000	3,100,000
A920085	LOS ANGELES	CA		06/23/2022	9.000		81,300	4,300,000
A920094	ALPINE	CA		05/09/2022	11.000		143,100	3,500,001
A920186	ANZA	CA		05/13/2022	10.250		6,000	365,000
A920189	STUDIO CITY	CA		06/09/2022	11.000		127,646	3,900,000
A920269	LA JOLLA	CA		05/17/2022	10.000		45,000	5,100,000
A920273	NEWPORT BEACH	CA		06/13/2022	7.500		24,647	6,000,000
A920298	LOS ANGELES	CA		01/31/2023	8.500		48,788	7,500,000
A920312	SAN MATEO	CA		05/19/2022	10.500		125,000	3,400,000
A920348	LOS ANGELES	CA		06/09/2022	11.750		20,000	1,450,000

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A920412	SAN DIEGO	CA		07/27/2022	10.000		80,000	2,000,000
A920440	HIDDEN HILLS	CA		07/18/2022	10.250		505,195	16,000,000
A920534	MENLO PARK	CA		09/29/2023	10.750		201,598	5,000,000
A920558	SAN FRANCISCO	CA		07/28/2022	8.500		16,864	5,000,000
A920609	CUPERTINO	CA		09/13/2023	10.750		18,302	4,900,000
A920675	NAPA	CA		08/24/2022	11.250		9,300	1,350,000
A920718	BEVERLY HILLS	CA		01/31/2023	9.750		140,904	15,000,000
A920798	LOS ANGELES	CA		09/16/2022	10.750		260,588	6,300,000
A920822	WHITTIER	CA		10/14/2022	9.500		934,163	11,500,000
A920831	ARCADIA	CA		10/03/2022	10.000		4,447	2,400,000
A920927	LOS ANGELES	CA		10/19/2022	9.750		630,654	17,000,000
A920930	LOS ANGELES	CA		10/31/2023	10.750		158,106	3,000,000
A920988	SAN JOSE	CA		11/15/2023	10.750		16,050	3,000,000
A920991	SAN FRANCISCO	CA		01/31/2023	9.000		100,000	4,000,000
A920998	ORANGE	CA		11/04/2022	11.000		78,300	1,900,000
A921002	LOS ANGELES	CA		01/31/2023	9.500		36,286	3,900,000
A921047	HIDDEN HILLS	CA		11/03/2022	8.750		1,291,310	13,500,000
A921090	HUNTINGTON BEACH	CA		01/31/2023	9.500		160,000	2,550,000
A921116	LOS ANGELES	CA		03/02/2023	11.250		163,000	1,200,000
A921118	LOS ANGELES	CA		01/17/2023	9.250		5,000	600,000
A921127	BRAWLEY	CA		01/17/2023	10.000		291,466	3,915,000
A921158	LOS ANGELES	CA		01/17/2023	10.000		218,473	3,200,000
A921169	OAKLAND	CA		02/01/2023	10.500		100,000	2,700,000
A921196	LOS GATOS	CA		02/28/2023	12.000		81,113	5,500,000
A921200	LOS ANGELES	CA		01/05/2023	10.000		50,695	2,775,000
A921211	SHERMAN OAKS	CA		01/17/2023	9.500		122,031	4,300,000
A921236	LOS ANGELES	CA		01/11/2023	9.750		574,136	4,900,000
A921248	TEMPLE CITY	CA		01/27/2023	10.000		208,426	2,400,000
A921250	NEWPORT BEACH	CA		02/23/2023	11.000		224,865	4,200,000
A921279	SAN FRANCISCO	CA		01/11/2023	10.000		25,000	2,250,000
A921300	GRANITE BAY	CA		03/01/2023	9.750		90,600	2,400,000
A921310	LOS ANGELES	CA		02/01/2023	10.750		85,500	1,300,000
A921374	LOS ANGELES	CA		04/28/2023	10.750		87,100	800,000
A921383	LOS ANGELES	CA		12/11/2023	10.500	2,823,700	185,596	15,000,000
A921385	REDWOOD CITY	CA		03/03/2023	9.250		525,964	4,625,000
A921404	PACIFIC PALISADES	CA		03/02/2023	10.750		5,683	4,800,000
A921413	ARCADIA	CA		03/23/2023	9.000		27,133	1,400,000
A921420	MALIBU	CA		03/28/2023	9.500		808,773	7,000,000
A921431	PALM SPRINGS	CA		03/20/2023	10.120		141,800	1,500,000
A921439	LOS ANGELES	CA		03/27/2023	10.250		71,500	6,800,000
A921463	BERKELEY	CA		03/21/2023	10.500		111,300	1,800,000
A921474	MAGALIA	CA		06/28/2023	10.500		41,673	350,000
A921490	CULVER CITY	CA		04/28/2023	10.000		252,013	6,000,000
A921537	LOS ANGELES	CA		04/06/2023	10.000		199,694	2,850,000
A921543	DANVILLE	CA		04/21/2023	9.750		36,013	7,700,000
A921585	REDWOOD CITY	CA		04/27/2023	9.500		171,850	2,850,000
A921590	VENTURA	CA		08/03/2023	9.750		36,150	3,900,000
A921597	BERKELEY	CA		05/02/2023	9.500		61,600	1,550,000
A921607	MANHATTAN BEACH	CA		06/07/2023	9.500		402,789	5,000,000
A921609	SACRAMENTO	CA		05/04/2023	9.000		12,164	750,000
A921612	LAKE ARROWHEAD	CA		05/05/2023	9.750		12,000	1,885,000
A921615	PASADENA	CA		05/04/2023	9.750		42,650	1,650,000
A921626	LOS ANGELES	CA		05/09/2023	9.500		25,723	1,800,000
A921628	LOS ANGELES	CA		05/08/2023	9.750		66,080	655,000
A921633	TEMPLETON	CA		05/05/2023	10.000		323,824	2,600,000

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A921643	SAN JOSE	CA		06/01/2023	9.000		39,000	1,550,000
A921659	ALAMO	CA		06/15/2023	9.000		22,000	2,400,000
A921676	ARCADIA	CA		05/10/2023	9.000		92,580	2,350,000
A921684	WHITTIER	CA		05/31/2023	10.000		383,241	3,000,000
A921688	HUNTINGTON BEACH	CA		06/23/2023	9.750		343,500	4,500,000
A921689	COSTA MESA	CA		05/12/2023	9.500		51,500	1,850,000
A921692	LOS ANGELES	CA		10/05/2023	10.000		673,079	2,500,000
A921693	BEVERLY HILLS	CA		06/12/2023	10.250		333,167	7,000,000
A921694	TEMPLETON	CA		06/07/2023	10.000		338,995	2,850,000
A921713	DANVILLE	CA		05/31/2023	9.750		38,600	7,000,000
A921714	INGLEWOOD	CA		06/13/2023	9.750		86,549	2,550,000
A921717	PACIFIC PALISADES	CA		06/01/2023	9.750		875,457	15,000,000
A921724	ORINDA	CA		05/31/2023	9.750		34,329	3,750,000
A921738	SACRAMENTO	CA		06/15/2023	9.000		125,832	1,700,000
A921760	MALIBU	CA		07/05/2023	10.500		359,577	8,500,000
A921761	CORONA DEL MAR	CA		07/10/2023	10.000		219,923	6,575,000
A921762	CORONA DEL MAR	CA		07/21/2023	10.000		204,110	6,430,000
A921768	STUDIO CITY	CA		06/21/2023	10.250		92,793	3,400,000
A921770	SACRAMENTO	CA		06/05/2023	9.000		34,175	285,000
A921771	STUDIO CITY	CA		06/21/2023	10.250		95,832	3,400,000
A921782	TARZANA	CA		06/07/2023	10.000		484,000	4,400,000
A921783	LOS ANGELES	CA		05/31/2023	9.750		30,400	1,400,000
A921784	LOS ANGELES	CA		06/29/2023	9.500		16,087	2,800,000
A921794	GARDENA	CA		06/20/2023	10.000		238,000	1,500,000
A921796	ANZA	CA		06/22/2023	9.000		35,000	360,000
A921805	LOS ANGELES	CA		07/05/2023	9.750		421,841	4,700,000
A921806	LOS ANGELES	CA		06/23/2023	9.000		590,000	3,450,000
A921820	PALM DESERT	CA		06/29/2023	9.750		86,303	1,850,000
A921822	CARMICHAEL	CA		07/18/2023	9.000		3,188	605,000
A921824	LOS ANGELES	CA		07/10/2023	9.750		59,600	650,000
A921832	NEWPORT BEACH	CA		08/07/2023	10.750		347,423	6,000,000
A921839	LOS ANGELES	CA		07/17/2023	9.750		443,569	6,000,000
A921850	LOS ANGELES	CA		07/18/2023	10.000		74,993	2,650,000
A921851	LOS ANGELES	CA		07/20/2023	10.000		12,839	2,800,000
A921865	LOS ANGELES	CA		12/26/2023	10.250	3,625,388	420,967	15,000,000
A921877	LOS ANGELES	CA		07/20/2023	9.000		5,465	2,750,000
A921879	CARMEL	CA		07/12/2023	9.750		39,253	3,200,000
A921885	EL MONTE	CA		07/10/2023	9.500		80,000	760,000
A921889	LOS ANGELES	CA		07/21/2023	10.000		7,200	1,100,000
A921901	ESCONDIDO	CA		07/19/2023	9.750		818,329	5,490,000
A921904	SHERMAN OAKS	CA		07/21/2023	10.750		52,779	4,800,000
A921906	PACIFIC PALISADES	CA		08/08/2023	10.000		84,251	11,000,000
A921920	PASADENA	CA		08/03/2023	9.500		124,399	8,000,000
A921921	SACRAMENTO	CA		07/20/2023	9.250		45,010	850,000
A921925	PALO ALTO	CA		09/21/2023	11.000		802,293	10,000,000
A921930	ALTADENA	CA		07/24/2023	9.500		111,100	1,700,000
A921936	LOS ANGELES	CA		07/27/2023	10.750		60,315	6,750,000
A921940	CORONA DEL MAR	CA		10/13/2023	10.750		61,544	6,550,000
A921963	TOPANGA	CA		08/09/2023	9.250		141,877	1,850,000
A921984	ENCINO	CA		07/31/2023	10.000		36,320	4,300,000
A922017	OROVILLE	CA		08/18/2023	9.250		2,201	265,000
A922029	NORTH HOLLYWOOD	CA		10/06/2023	10.500		254,019	4,125,000
A922032	VENICE	CA		10/10/2023	11.000		35,412	4,250,000
A922037	LOS ANGELES	CA		08/14/2023	10.000		34,700	730,000
A922041	LOS ALTOS	CA		09/14/2023	9.750		550,123	9,310,000

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A922047	HIDDEN HILLS	CA		08/31/2023	10.000		194,174	18,000,002
A922054	PALM SPRINGS	CA		09/13/2023	9.750		19,194	1,300,000
A922060	CRESTLINE	CA		08/25/2023	9.750		20,300	540,000
A922072	LOS ANGELES	CA		09/14/2023	9.750		300,444	1,200,000
A922082	LOS ANGELES	CA		09/20/2023	9.750		450,702	2,300,000
A922085	DANA POINT	CA		01/29/2024	11.750	694,000		14,000,000
A922090	GARDEN GROVE	CA		08/23/2023	9.750		52,000	1,400,000
A922093	MANHATTAN BEACH	CA		08/29/2023	10.750		43,419	5,300,000
A922104	OAKLAND	CA		11/21/2023	10.750		576,177	3,250,000
A922115	LOS ANGELES	CA		09/22/2023	10.500		2,077,009	16,500,000
A922131	BURLINGAME	CA		12/07/2023	9.500		12,972	4,000,000
A922140	HESPERIA	CA		10/31/2023	10.750		72,500	415,000
A922146	SAN JUAN CAPISTRANO	CA		09/14/2023	9.500		50,000	1,640,000
A922151	REDONDO BEACH	CA		09/28/2023	10.000		417,202	5,550,000
A922155	HESPERIA	CA		10/31/2023	11.250		201,565	24,825,000
A922160	PACIFIC PALISADES	CA		09/27/2023	10.750		253,458	11,750,000
A922173	OAKLAND	CA		09/19/2023	9.250		165,500	1,050,000
A922177	LA JOLLA	CA		09/28/2023	10.750		643,061	13,500,000
A922181	REDONDO BEACH	CA		09/20/2023	10.750		25,720	1,300,000
A922184	LOS ANGELES	CA		10/30/2023	11.000		5,183	5,800,000
A922188	SAN DIEGO	CA		12/01/2023	10.250		146,000	3,400,000
A922190	NEWPORT BEACH	CA		10/12/2023	10.750		145,860	9,000,000
A922196	ARCADIA	CA		09/22/2023	9.250		86,243	2,750,000
A922199	LOS ANGELES	CA		09/27/2023	10.000		5,005	2,500,000
A922201	SAN JOSE	CA		10/06/2023	9.500		60,000	1,450,000
A922206	VENTURA	CA		10/31/2023	10.250		49,750	1,700,000
A922212	PORTOLA VALLEY	CA		09/28/2023	9.500		99,649	8,000,000
A922215	HEMET	CA		11/28/2023	9.750		39,500	455,000
A922220	ALPINE	CA		10/04/2023	9.250		24,550	1,100,000
A922230	SAN DIEGO	CA		10/10/2023	9.250		85,000	885,000
A922240	NORTH HOLLYWOOD	CA		11/15/2023	10.000		273,366	2,650,000
A922246	SAN DIEGO	CA		10/11/2023	9.500		34,450	800,000
A922250	LOS ANGELES	CA		11/03/2023	10.250		77,535	2,600,000
A922268	LOS ANGELES	CA		10/30/2023	10.000		391,171	3,800,000
A922269	SAN DIEGO	CA		10/12/2023	9.750		154,926	1,450,000
A922274	CARLSBAD	CA		10/11/2023	9.500		142,570	1,700,000
A922280	LOS ANGELES	CA		11/13/2023	10.750		15,075	3,000,000
A922283	SAN CARLOS	CA		10/13/2023	9.500		33,904	3,800,000
A922285	LOS ANGELES	CA		11/06/2023	10.750		310,226	3,200,000
A922296	VISTA	CA		10/17/2023	9.500		89,800	1,150,000
A922297	LA MESA	CA		10/16/2023	9.500		57,000	1,125,000
A922298	ARCADIA	CA		11/16/2023	10.500		16,807	1,430,000
A922299	SAN DIEGO	CA		10/18/2023	9.500		88,000	1,200,000
A922304	VALLEJO	CA		10/30/2023	9.500		61,000	640,000
A922311	MILL VALLEY	CA		11/01/2023	10.750		85,000	4,300,000
A922312	HESPERIA	CA		12/29/2023	11.750	66,973	223,308	8,465,000
A922316	LOS ANGELES	CA		11/13/2023	10.250		118,630	1,400,000
A922322	SAN DIEGO	CA		11/02/2023	10.250		69,500	2,050,000
A922324	SAN JOSE	CA		10/31/2023	9.500		53,000	1,600,000
A922331	LOS ANGELES	CA		11/16/2023	11.000		59,064	1,250,000
A922338	ANZA	CA		11/06/2023	9.750		65,000	400,000
A922341	LOS ANGELES	CA		12/01/2023	10.500		129,534	3,000,000
A922343	CAMPBELL	CA		11/29/2023	9.500		77,432	7,500,000
A922347	PALM SPRINGS	CA		11/09/2023	10.000		125,600	725,000
A922351	CANYON LAKE	CA		01/31/2024	9.750	300,000		375,000

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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
A922353	SAN MATEO	CA		11/14/2023	9.500		18,837	2,000,000
A922354	SAN MATEO	CA		11/14/2023	9.500		18,837	2,000,000
A922356	LOS ANGELES	CA		11/29/2023	10.000		410,982	2,500,000
A922360	LOS ANGELES	CA		12/28/2023	10.000	1,290,340	643,889	4,950,000
A922364	LOS ANGELES	CA		11/29/2023	10.250		91,895	2,250,000
A922384	GLENDALE	CA		11/29/2023	10.000		83,100	1,650,000
A922386	LOS ANGELES	CA		12/15/2023	10.250	2,735,054	433,892	5,850,000
A922394	LOS ANGELES	CA		12/06/2023	10.250		79,800	650,000
A922399	BEVERLY HILLS	CA		11/30/2023	9.500		92,646	11,000,000
A922401	WEST COVINA	CA		12/01/2023	9.500		36,000	850,000
A922410	SUNNYVALE	CA		12/11/2023	9.500	1,412,500		2,350,000
A922412	SANTA BARBARA	CA		11/27/2023	10.000		148,000	3,500,000
A922415	POWAY	CA		12/04/2023	9.750		140,804	975,000
A922429	LOS ANGELES	CA		11/30/2023	9.500		26,880	3,000,000
A922436	SAN DIEGO	CA		11/27/2023	9.500		153,850	1,650,000
A922437	ENCINITAS	CA		11/29/2023	9.500		98,000	1,200,000
A922440	MONTEREY PARK	CA		11/30/2023	10.000		13,023	1,200,000
A922445	IMPERIAL BEACH	CA		11/30/2023	9.500		190,495	1,425,000
A922446	PASADENA	CA		12/14/2023	10.000	1,237,191	56,500	2,175,000
A922447	APTOS	CA		12/08/2023	9.500	598,500	26,738	1,200,001
A922448	LOS ANGELES	CA		12/28/2023	10.000	551,723		1,800,000
A922455	PITTSBURG	CA		12/05/2023	10.250		99,500	590,000
A922461	LAGUNA BEACH	CA		01/09/2024	11.990	3,049,909	121,377	14,000,000
A922467	CONCORD	CA		12/11/2023	9.500	436,500		770,000
A922475	MANHATTAN BEACH	CA		01/29/2024	10.750	1,214,047	112,902	5,350,000
A922488	LOS ANGELES	CA		01/24/2024	10.500	119,664		8,500,000
A922493	SAN DIEGO	CA		12/20/2023	9.500	833,750	160,000	1,325,000
A922500	SAN DIEGO	CA		12/22/2023	9.500	1,111,500		1,600,000
A922524	SANTEE	CA		12/22/2023	9.500	612,000		875,000
A922542	LOS ANGELES	CA		01/09/2024	11.000	3,600,000		4,500,000
A922551	FRESNO	CA		01/26/2024	10.000	178,415		315,000
A922575	MURRIETA	CA		01/23/2024	10.000	1,080,000		1,440,000
A922576	MURRIETA	CA		01/23/2024	10.000	727,500		970,000
A922577	MURRIETA	CA		01/23/2024	10.000	780,000		1,040,000
A960040	KAILUA KONA	HI		05/05/2023	9.000		28,100	2,750,000
A980182	SEATTLE	WA		12/13/2021	10.000		80,987	2,000,000
A980250	SPOKANE	WA		09/27/2022	11.000		119,109	2,107,500
A980252	BELLEVUE	WA		07/18/2022	7.500		7,054	3,350,000
A980253	BELLEVUE	WA		07/13/2022	7.500		5,754	3,250,000
A980264	KIRKLAND	WA		09/08/2022	10.000		224,978	3,200,000
A980270	BELLEVUE	WA		10/07/2022	8.500		294,657	8,000,000
A980285	KIRKLAND	WA		04/03/2023	9.750		208,682	3,000,000
A980300	SEATTLE	WA		07/17/2023	10.000		332,582	9,680,001
A980302	SEATTLE	WA		07/26/2023	10.000		444,162	18,580,002
A980305	SEATTLE	WA		07/17/2023	10.000		412,904	11,830,001
A980306	SEATTLE	WA		07/21/2023	10.000		630,623	15,610,000
A980310	SEATTLE	WA		07/26/2023	10.000		112,040	2,600,000
A980313	SEATTLE	WA		07/21/2023	9.500		38,500	2,000,000
A980314	BELLEVUE	WA		07/24/2023	10.750		152,402	6,000,000
A980315	SEATTLE	WA		07/20/2023	9.000		207,000	1,600,000
A980316	MEDINA	WA		07/28/2023	10.750		92,251	7,800,000
A980321	BELLEVUE	WA		10/04/2023	11.250		418,335	4,250,000
P2009026375	FALLS CHURCH	VA		10/11/2023	10.999	198,329	1,624	250,000
P2009026396	NORTH BERGEN	NJ		10/30/2023	10.375	359,853	10,371	460,000
P2009026443	SAINT CHARLES	IL		10/20/2023	10.750	435,699	9,559	583,000

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
P2009026489	DALLAS	GA		11/28/2023	10.250	353,420	3,813	452,000
P2009026531	WATSONVILLE	CA		11/13/2023	9.250	399,793	17,991	835,000
P2009026532	CHARLOTTE	NC		11/17/2023	10.625	167,935	7,149	212,000
P2009026533	SILVER SPRING	MD		11/07/2023	10.625	380,000	17,100	475,000
P2009026538	CHICAGO	IL		11/16/2023	10.750	397,500	17,665	530,000
P2009026544	HOUSTON	TX		12/05/2023	10.875	186,931	1,200	245,000
P2009026548	VISALIA	CA		12/11/2023	11.750	494,850	18,592	660,000
P2009026550	WINCHESTER	VA		11/30/2023	10.625	371,856	16,734	465,000
P2009026551	PHILADELPHIA	PA		11/22/2023	11.500	187,940	4,242	235,000
P2009026555	RIVIERA BEACH	FL		12/07/2023	9.990	182,419	8,209	320,000
P2009026566	PHOENIX	AZ		12/11/2023	11.750	273,617	4,446	391,000
P2009026570	WEST PALM BCH	FL		12/07/2023	11.250	397,366	6,771	530,000
P2009026601	RIVERSIDE	NJ		12/12/2023	10.500	245,502	9,069	307,000
P2009026604	DELAND	FL		12/20/2023	7.250	297,786	8,954	459,000
P2009026610	CHESTER SPRGS	PA		12/08/2023	7.750	594,580	20,109	850,000
P2009026613	HAMILTON	NJ		12/08/2023	11.375	331,891	7,491	415,000
P2009026621	LONG BRANCH	NJ		12/20/2023	10.250	399,832	15,270	565,000
P2009026637	NEWARK	NJ		12/18/2023	11.750	419,873	1,079	525,000
P2009026660	DISTRICT HTS	MD		12/26/2023	10.625	301,483	13,567	378,000
P2009026683	DALLAS	TX		12/22/2023	10.125	254,290	10,825	320,000
P4230839543	ATLANTA	GA		10/26/2023	9.625	239,885	4,539	300,000
P4231045169	JACKSONVILLE	FL		12/06/2023	10.500	144,000	1,014	180,500
P4231145817	TOMBALL	TX		12/29/2023	9.750	376,500	6,416	502,000
P4231146053	HOMESTEAD	FL		12/18/2023	10.500	552,500	20,122	650,000
P4231146095	PLAINFIELD	IL		12/08/2023	10.875	621,000	13,302	690,000
P4231146396	OCALA	FL		12/07/2023	10.250	241,110	769	270,000
P4231146530	SUGAR LAND	TX		12/12/2023	10.875	477,000	10,814	650,000
P4231146564	WESTWEGO	LA		12/15/2023	8.875	110,000	5,500	205,000
P4231146775	FLAGSTAFF	AZ		12/08/2023	7.875	601,125	14,752	815,000
P4231146887	JAMAICA PLAIN	MA		01/12/2024	8.500	439,979		1,000,000
P4231146918	ORLAND PARK	IL		12/28/2023	8.875	100,000	4,500	970,000
P4231247771	HOLLYWOOD	FL		01/22/2024	8.125	270,935		420,000
P4231247794	MIAMI	FL		01/05/2024	8.250	194,200	7,296	290,000
P4231248321	SAINT JOHN	IN		02/13/2024	9.500	773,910	21,515	860,000
P4231248604	LITTLE FALLS	MN		12/29/2023	10.875	217,500	5,181	300,000
P4231248642	MIAMI	FL		01/09/2024	7.990	656,250	4,968	875,000
P4231248645	WESLEY CHAPEL	FL		01/11/2024	7.625	502,942		624,000
P4231248850	AUBURNDALE	FL		01/17/2024	7.750	3,056,460		4,100,000
P4231248866	DECATUR	TX		12/29/2023	10.500	449,000	10,412	610,000
P4231249253	LAS VEGAS	NV		01/26/2024	10.375	264,933		290,000
P4240151231	HUDSONVILLE	MI		02/09/2024	8.875	691,200	11,868	768,000
P5220924043	JERSEY CITY	NJ		11/14/2022	8.875		(991)	1,900,000
P5230839294	MONT BELVIEU	TX		12/29/2023	9.990	229,810	1,618	292,000
P5230941590	CHICAGO	IL		10/23/2023	8.500	74,955	1,499	311,000
P5230941894	DENTON	TX		09/28/2023	7.750	175,000	3,311	260,000
P5230942878	LAKE ALFRED	FL		11/22/2023	10.375	300,438	7,938	370,000
P5231043524	MONTGOMERY	TX		11/01/2023	7.990	193,738	4,843	385,000
P5231044664	MASTIC BEACH	NY		10/18/2023	9.250	243,624	12,181	325,000
P5231044680	AVENTURA	FL		11/27/2023	9.990	150,997	1,629	235,000
P5231045045	WESTLAKE	OH		12/15/2023	8.875	108,750	4,368	150,000
P5231045130	VALLEY STREAM	NY		11/21/2023	8.750	628,000	892	790,000
P5231045157	MC EWEN	TN		10/31/2023	8.500	359,562	511	450,000
P5231045241	HARTFORD	CT		11/28/2023	9.875	118,346	5,326	148,000
P5231045259	FARMINGTON	UT		12/01/2023	8.625	2,590,000	75,758	3,800,000
P5231045297	FORT LAUDERDALE	FL		11/21/2023	8.750	2,998,274	134,922	5,050,000

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
P5231145477	GLENWOOD SPRINGS	CO		11/21/2023	7.875	947,348	18,511	1,270,000
P5231145537	BLUE HILL	ME		11/17/2023	8.990	560,000	14,095	750,000
P5231145801	MIAMI	FL		12/15/2023	9.125	1,200,000	39,084	1,500,000
P5231145823	CHARLOTTE	NC		11/27/2023	9.875	361,836	6,846	455,000
P5231145885	SUSSEX	WI		11/30/2023	10.875	339,750	12,798	430,000
P5231145963	FRESNO	TX		11/22/2023	9.990	279,876	1,970	350,000
P5231145981	EASTON	PA		12/09/2023	11.000	196,350	8,836	295,000
P5231146065	LOGANDALE	NV		12/21/2023	9.250	507,737	16,217	650,000
P5231146110	BRENTWOOD	TN		01/08/2024	9.875	384,649	17,309	980,000
P5231146246	FORT COLLINS	CO		12/11/2023	9.990	555,750	25,009	855,000
P5231146376	BRANDON	MS		12/28/2023	9.750	443,713	11,998	555,000
P5231146416	JACKSONVILLE	FL		12/13/2023	9.500	76,163	4,570	127,000
P5231146437	WINSTON SALEM	NC		12/05/2023	8.500	108,000	1,620	195,000
P5231146508	BRANDON	MS		12/15/2023	10.125	263,087	7,443	360,000
P5231146594	LAS VEGAS	NV		11/27/2023	8.250	350,575	2,689	413,000
P5231146659	CONWAY	SC		12/21/2023	8.625	182,465	2,053	277,500
P5231146817	MEMPHIS	TN		12/28/2023	10.250	125,947	5,668	168,000
P5231146823	GRAND PRAIRIE	TX		12/19/2023	10.625	267,792	7,075	335,000
P5231146826	PINE	AZ		12/07/2023	9.125	212,000	2,156	265,000
P5231147037	ADEL	GA		12/08/2023	9.625	269,925	5,107	412,000
P5231147115	HUNTSVILLE	OH		12/27/2023	10.990	164,941	5,491	225,000
P5231147375	DECATUR	GA		12/04/2023	8.750	610,000	27,450	872,000
P5231147487	MIRAMAR	FL		01/10/2024	8.625	280,500	1,422	490,000
P5231147544	YORBA LINDA	CA		01/11/2024	7.625	778,643		1,225,000
P5231147713	JACKSONVILLE	FL		12/20/2023	10.990	292,395	12,263	330,000
P5231248337	PARK CITY	IL		12/28/2023	9.999	149,934	6,747	220,000
P5231249016	NAPLES	FL		01/29/2024	8.500	233,761		300,000
P5231249078	EDGEWATER	FL		01/23/2024	8.375	240,834		330,000
P5231249172	TALLAHASSEE	FL		01/30/2024	8.125	266,076	11,327	355,000
P5240151610	FORT WORTH	TX		02/13/2024	8.875	980,000	13,152	1,230,000
P5240151647	CYPRESS	CA		02/07/2024	7.500	916,000	20,308	1,250,000
P6231025317	LEWES	DE		11/03/2023	7.990	125,000	4,844	424,000
P6231025337	PITTSBURGH	PA		11/17/2023	9.625	135,000	6,075	185,000
R2004959548	SURPRISE	AZ	R	12/14/2023	4.280	307,483		345,486
R2004959549	ROYSE CITY	TX	R	12/14/2023	4.280	295,011		331,473
R2004959550	SURPRISE	AZ	R	12/14/2023	4.280	308,810		346,977
R2004959551	YOUNGTOWN	AZ	R	12/18/2023	4.280	329,546		370,276
R2004959552	YOUNGTOWN	AZ	R	12/18/2023	4.280	319,485		358,972
R2004959553	YOUNGTOWN	AZ	R	12/18/2023	4.280	329,546		370,276
R2004959554	KISSIMMEE	FL	R	12/28/2023	3.900	324,682		364,811
R2004959555	KISSIMMEE	FL	R	12/28/2023	3.900	331,586		372,568
R2004959556	KISSIMMEE	FL	R	12/28/2023	3.900	323,301		363,260
R2004959557	KISSIMMEE	FL	R	12/28/2023	3.900	334,070		375,359
R2004959558	KISSIMMEE	FL	R	12/28/2023	3.900	308,392		346,508
R2004959559	KISSIMMEE	FL	R	12/28/2023	3.900	331,586		372,568
R2004959560	DELTONA	FL	R	12/28/2023	4.110	273,561		307,372
R2004959561	DELTONA	FL	R	12/28/2023	4.110	315,450		354,438
R2004959562	DELTONA	FL	R	12/28/2023	4.110	298,665		335,578
R2004959563	DELTONA	FL	R	12/28/2023	4.110	317,353		356,576
R2004959564	YOUNGTOWN	AZ	R	01/10/2024	4.280	319,504		358,993
R2004959565	YOUNGTOWN	AZ	R	01/10/2024	4.280	319,504		358,993
R2004959566	DELTONA	FL	R	12/28/2023	4.110	276,802		311,012
R2004959567	DELTONA	FL	R	12/28/2023	4.110	299,035		335,994
R2004959568	FORT WORTH	TX	R	12/28/2023	4.280	314,116		352,939
R2004959569	FORT WORTH	TX	R	12/28/2023	4.280	314,148		352,975
R2004959570	YOUNGSVILLE	NC	R	01/02/2024	4.090	285,735		321,051
R2004959571	DOVER	FL	R	01/09/2024	3.940	292,276		328,400
R2004959572	GARNER	NC	R	01/04/2024	4.090	374,428		420,706
R2004959573	BURLESON	TX	R	01/12/2024	3.880	300,863		338,048

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R2004959574	SAN TAN VALLEY	AZ	R	01/23/2024	3.980	325,873		366,150
R2004959575	LITCHFIELD PARK	AZ	R	01/23/2024	3.980	352,535		396,107
R2004959576	AURORA	CO	R	01/23/2024	3.980	494,718		555,863
R2004959577	PHOENIX	AZ	R	01/23/2024	3.980	334,906		376,298
R2004959578	PARKER	CO	R	01/23/2024	3.980	526,944		592,072
R2004959579	AURORA	CO	R	01/23/2024	3.980	404,417		454,401
R2004959580	PARKER	CO	R	01/23/2024	3.980	490,443		551,059
R2004959581	PARKER	CO	R	01/23/2024	3.980	473,241		531,732
R2004959582	GLENDALE	AZ	R	01/23/2024	3.980	373,552		419,721
R2004959583	CASTLE ROCK	CO	R	01/23/2024	3.980	487,636		547,906
R2004959584	THORNTON	CO	R	01/23/2024	3.980	519,980		584,247
R2004959585	BRIGHTON	CO	R	01/23/2024	3.980	385,765		433,444
R2004959586	CASTLE ROCK	CO	R	01/23/2024	3.980	553,477		621,884
R2004959587	AURORA	CO	R	01/23/2024	3.980	414,561		465,799
R2004959588	CASTLE ROCK	CO	R	01/23/2024	3.980	504,123		566,431
R2004959589	AURORA	CO	R	01/23/2024	3.980	405,447		455,558
R2004959590	PARKER	CO	R	01/23/2024	3.980	513,539		577,010
R2004959591	THORNTON	CO	R	01/23/2024	3.980	432,239		485,662
R2004959592	CASTLE ROCK	CO	R	01/23/2024	3.980	507,866		570,636
R2004959593	CENTENNIAL	CO	R	01/23/2024	3.980	436,165		490,073
R2004959594	AURORA	CO	R	01/23/2024	3.980	407,866		458,276
R2004959595	AURORA	CO	R	01/23/2024	3.980	350,736		394,086
R2004959596	AURORA	CO	R	01/23/2024	3.980	417,737		469,368
R2004959597	AURORA	CO	R	01/23/2024	3.980	358,830		403,180
R2004959598	AURORA	CO	R	01/23/2024	3.980	383,054		430,398
R2004959599	COLORADO SPRINGS	CO	R	01/23/2024	3.980	335,448		376,908
R2004959600	COLORADO SPRINGS	CO	R	01/23/2024	3.980	370,670		416,484
R2004959601	COLORADO SPRINGS	CO	R	01/23/2024	3.980	326,473		366,824
R2004959602	BRIGHTON	CO	R	01/23/2024	3.980	472,384		530,769
R2004959603	FOUNTAIN	CO	R	01/23/2024	3.980	323,847		363,874
R2004959604	AURORA	CO	R	01/23/2024	3.980	451,830		507,674
R2004959605	MESA	AZ	R	01/23/2024	3.980	312,965		351,646
R2004959606	AURORA	CO	R	01/23/2024	3.980	434,176		487,838
R2004959607	COLORADO SPRINGS	CO	R	01/23/2024	3.980	345,668		388,392
R2004959608	AURORA	CO	R	01/23/2024	3.980	535,098		601,233
R2004959609	THORNTON	CO	R	01/23/2024	3.980	486,577		546,716
R2004959610	AURORA	CO	R	01/23/2024	3.980	346,330		389,134
R2004959611	DENVER	CO	R	01/23/2024	3.980	456,791		513,249
R2004959612	COLORADO SPRINGS	CO	R	01/23/2024	3.980	383,589		430,998
R2004959613	COLORADO SPRINGS	CO	R	01/23/2024	3.980	355,683		399,643
R2004959614	WADDELL	AZ	R	01/23/2024	3.980	372,649		418,707
R2004959615	DENVER	CO	R	01/23/2024	3.980	344,126		386,659
R2004959616	AURORA	CO	R	01/23/2024	3.980	390,486		438,749
R2004959617	PARKER	CO	R	01/23/2024	3.980	551,470		619,629
R2004959618	KISSIMMEE	FL	R	01/25/2024	3.900	320,541		360,158
R2004959619	KISSIMMEE	FL	R	01/25/2024	3.900	334,070		375,359
R2004959620	KISSIMMEE	FL	R	01/25/2024	3.900	324,682		364,811
R2004959621	KISSIMMEE	FL	R	01/25/2024	3.900	331,586		372,568
R2004959622	KISSIMMEE	FL	R	01/25/2024	3.900	323,301		363,260
R2004959623	KISSIMMEE	FL	R	01/25/2024	3.900	334,070		375,359
R2004959624	DELTONA	FL	R	01/26/2024	4.110	277,888		312,234
R2004959625	DELTONA	FL	R	01/26/2024	4.110	289,296		325,052
R2004959626	DELTONA	FL	R	01/26/2024	4.110	273,848		307,694
R2004959627	DELTONA	FL	R	01/26/2024	4.110	276,883		311,105
R2004959628	DELTONA	FL	R	01/26/2024	4.110	277,888		312,234
R2004959629	DELTONA	FL	R	01/26/2024	4.110	274,526		308,456
R2004959630	SOUTHAVEN	MS	R	02/05/2024	4.660	276,529		310,707
R2004959631	FORT WORTH	TX	R	02/08/2024	3.880	259,322		291,373
R2004959632	KISSIMMEE	FL	R	02/14/2024	3.900	308,392		346,508
R2004959633	KISSIMMEE	FL	R	02/14/2024	3.900	331,586		372,568
R2004959634	KISSIMMEE	FL	R	02/14/2024	3.900	320,541		360,158
R2004959635	KISSIMMEE	FL	R	02/14/2024	3.900	334,070		375,359
R2004959636	KISSIMMEE	FL	R	02/14/2024	3.900	324,682		364,811
R2004959637	KISSIMMEE	FL	R	02/14/2024	3.900	331,586		372,568
R2004959638	DELTONA	FL	R	02/14/2024	4.110	288,879		324,583

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
R2004959639	DELTONA	FL	R	02/14/2024	4.110	273,479		307,280
R2004959640	DELTONA	FL	R	02/14/2024	4.110	289,337		325,098
R2004959641	DELTONA	FL	R	02/14/2024	4.110	299,713		336,756
R2004959642	DELTONA	FL	R	02/14/2024	4.110	315,367		354,344
R2004959643	DELTONA	FL	R	02/14/2024	4.110	316,983		356,160
R2004959644	KISSIMMEE	FL	R	03/14/2024	3.900	331,586		372,568
R2004959645	KISSIMMEE	FL	R	03/14/2024	3.900	320,541		360,158
R2004959646	KISSIMMEE	FL	R	03/14/2024	3.900	334,070		375,359
R2004959647	KISSIMMEE	FL	R	03/14/2024	3.900	308,392		346,508
R2004959648	KISSIMMEE	FL	R	03/14/2024	3.900	324,682		364,811
R2004959649	KISSIMMEE	FL	R	03/14/2024	3.900	323,301		363,260
R2004959650	DELTONA	FL	R	03/14/2024	4.110	274,566		308,501
R2004959651	DELTONA	FL	R	03/14/2024	4.110	318,071		357,383
R2004959652	DELTONA	FL	R	03/14/2024	4.110	274,526		308,456
R2004959653	DELTONA	FL	R	03/14/2024	4.110	316,414		355,521
R2004959654	DELTONA	FL	R	03/14/2024	4.110	316,414		355,521
R2004959655	DELTONA	FL	R	03/14/2024	4.110	318,071		357,383
0399999. Mortgages in good standing - Residential mortgages-all other						121,191,595	65,666,055	1,515,090,597
990LUM1	LOS ANGELES	CA		12/20/2019	8.145		179,021	26,441,036
9900CS1	LONG ISLAND CITY	NY		01/03/2020	8.834		217,136	30,425,963
BM00001	OAKLAND	CA		11/24/2021	7.425		294,056	63,812,925
BM00004	NEW YORK	NY		02/07/2020	7.576		988,816	30,354,601
BM00005	NEW YORK	NY		02/07/2020	7.576		424,949	11,127,015
BM00008	BOSTON	MA		08/31/2022	7.921		2,549,514	135,428,729
BM00013	WILMINGTON	IL		05/23/2023	10.420		1,466,492	59,433,387
BM00014	SOMERVILLE	MA		08/19/2022	9.468		1,293,355	29,411,764
NC00012	GAINESVILLE	FL		06/02/2023	9.318	3,926,784	5,084	74,042,621
NP00002	WILMER	TX		08/31/2022	8.068		2,329,681	159,000,000
NP00003	TEMPLE	TX		12/21/2022	8.818		4,326,695	95,462,500
0599999. Mortgages in good standing - Commercial mortgages-all other						3,926,784	14,074,799	714,940,541
0899999. Total Mortgages in good standing						125,118,379	80,040,854	2,243,531,138
1699999. Total - Restructured Mortgages								
A430704	CLEVELAND HEIGHTS	OH		09/02/2022	9.250		5,470	260,000
A430706	SHAKER HEIGHTS	OH		10/11/2022	9.000		24,175	415,000
A9177580	LAKE SHERWOOD	CA		12/20/2021	14.200		89,240	6,000,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							118,885	6,675,000
2499999. Total - Mortgages with overdue interest over 90 days							118,885	6,675,000
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						125,118,379	80,159,739	2,250,206,138

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
901644	KALAMAZOO	MI		09/20/2012	02/05/2024	53,369							20,693	20,693			
901871	CHANHASSEN	MN		01/21/2014	01/16/2024	3,384,825							3,368,342	3,368,342			
901956	KENNESAW	GA		12/17/2014	03/01/2024	1,295,561							1,284,457	1,284,457			

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
902367	INDIANAPOLIS	IN		04/22/2019	01/30/2024	2,545,317							2,539,339	2,539,339			
902517	BEDFORD	OH		12/22/2020	03/06/2024	4,148,564							4,116,775	4,116,775			
902522	MILWAUKEE	WI		12/10/2020	01/17/2024	4,908,135							4,890,361	4,890,361			
A150205	ALLENTOWN	PA		07/22/2021	02/28/2024	324,320							324,320	324,320			
A150232	PHILADELPHIA	PA		03/18/2022	12/08/2023	176,323							176,323	176,323			
A150233	PHILADELPHIA	PA		03/18/2022	02/14/2024	647,849							647,849	647,849			
A170705	SOMERVILLE	NJ		12/21/2020	12/07/2023	238,500							238,500	238,500			
A170748	NEW PROVIDENCE	NJ		04/26/2021	12/27/2023	405,300							405,300	405,300			
A170782	EAST ORANGE	NJ		12/13/2021	12/18/2023	355,810							301,290	301,290		(24,520)	(24,520)
A170797	WOODBRIDGE	NJ		11/05/2021	12/27/2023	324,000							324,000	324,000			
A170809	EAST ORANGE	NJ		12/13/2021	12/01/2023	80,467							80,467	80,467			
A170867	MOUNT HOLLY	NJ		07/07/2023	01/05/2024	162,745							162,745	162,745			
A170868	SICKLERVILLE	NJ		08/14/2023	12/29/2023	210,000							210,000	210,000			
A190048	WILMINGTON	DE		04/28/2023	12/01/2023	144,375							144,375	144,375			
A190050	NEWARK	DE		06/21/2023	12/27/2023	159,250							159,250	159,250			
A190054	WILMINGTON	DE		08/04/2023	02/23/2024	93,346							114,346	114,346			
A200169	ELKTON	MD		05/05/2023	01/08/2024	325,500							325,500	325,500			
A200173	BALTIMORE	MD		06/13/2023	12/19/2023	111,000							111,000	111,000			
A200181	BALTIMORE	MD		07/25/2023	02/05/2024	115,250							115,250	115,250			
A210288	RICHMOND	VA		09/21/2021	02/21/2024	231,000							231,000	231,000			
A210337	RICHMOND	VA		04/13/2022	02/29/2024	182,125							182,125	182,125			
A210373	RICHMOND	VA		09/16/2022	02/28/2024	165,000							165,000	165,000			
A210459	FRONT ROYAL	VA		05/31/2023	01/25/2024	97,750							97,750	97,750			
A210473	RICHMOND	VA		08/04/2023	12/05/2023	247,500							247,500	247,500			
A210477	WINCHESTER	VA		08/11/2023	01/29/2024	75,500							75,500	75,500			
A210482	WINCHESTER	VA		08/31/2023	02/28/2024	113,250							123,250	123,250			
A210484	RICHMOND	VA		08/23/2023	01/02/2024	221,250							221,250	221,250			
A210492	WINCHESTER	VA		10/31/2023	02/26/2024	230,000							300,000	300,000			
A240022	KEARNEYSVILLE	WV		02/27/2023	01/31/2024	196,000							196,000	196,000			
A240029	BERKELEY SPRINGS	WV		04/27/2023	01/23/2024	144,800							144,800	144,800			
A240038	BERKELEY SPRINGS	WV		06/09/2023	12/08/2023	136,500							136,500	136,500			
A240040	HUNTINGTON	WV		07/10/2023	12/27/2023	157,500							157,500	157,500			
A240050	MARTINSBURG	WV		10/18/2023	01/29/2024	99,450							99,450	99,450			
A240063	HARPERS FERRY	WV		11/21/2023	01/16/2024	206,250							206,250	206,250			
A270263	RAEFORD	NC		08/05/2021	01/24/2024	85,906							85,906	85,906			
A270271	JACKSONVILLE	NC		04/14/2022	02/01/2024	162,965							162,965	162,965			
A270296	STATESVILLE	NC		08/19/2021	01/22/2024	140,419							140,419	140,419			
A270330	EMERALD ISLE	NC		09/01/2021	02/29/2024	360,000							360,000	360,000			
A270530	CHARLOTTE	NC		01/31/2023	02/02/2024	374,158							374,158	374,158			
A270961	SUPPLY	NC		05/23/2022	02/21/2024	227,512							227,537	227,537			
A270995	CHARLOTTE	NC		04/26/2022	12/15/2023	360,000							360,000	360,000			
A271093	CHARLOTTE	NC		05/03/2022	02/21/2024	320,000							320,000	320,000			
A271113	CHARLOTTE	NC		05/12/2022	02/26/2024	284,000							284,000	284,000			
A271133	CLAREMONT	NC		07/08/2022	01/12/2024	48,506							48,506	48,506			
A271134	CLAREMONT	NC		07/08/2022	01/16/2024	48,515							48,515	48,515			
A271136	TROUTMAN	NC		07/14/2022	01/16/2024	73,064							132,469	132,469			
A271159	MOORESVILLE	NC		05/27/2022	02/21/2024	356,000							356,000	356,000			
A271193	MOORESVILLE	NC		06/15/2022	12/15/2023	368,000							368,000	368,000			
A271202	CHARLOTTE	NC		06/08/2022	12/15/2023	320,000							320,000	320,000			
A271231	CHARLOTTE	NC		06/29/2022	12/15/2023	409,500							409,500	409,500			
A271241	CLEMMONS	NC		06/16/2022	02/21/2024	260,000							260,000	260,000			

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
A271272	GASTONIA	NC		07/15/2022	12/15/2023	296,000							296,000	296,000			
A271283	JACKSONVILLE	NC		07/11/2022	12/14/2023	153,900							153,900	153,900			
A271375	WINSTON-SALEM	NC		01/31/2023	01/03/2024	112,700							112,700	112,700			
A271422	CHARLOTTE	NC		01/31/2023	01/05/2024	405,000							405,000	405,000			
A271429	CONOVER	NC		11/03/2022	02/15/2024	586,720							97,762	97,762			
A271439	SALISBURY	NC		11/22/2022	12/22/2023	232,472							232,472	232,472			
A271440	KINGS MOUNTAIN	NC		01/11/2023	01/24/2024	263,359							263,359	263,359			
A271470	KINGS MOUNTAIN	NC		11/07/2022	01/25/2024	135,000							135,000	135,000			
A271499	WILMINGTON	NC		01/17/2023	02/02/2024	391,500							391,500	391,500			
A271531	CHARLOTTE	NC		01/12/2023	02/16/2024	128,609							128,609	128,609			
A271533	GARNER	NC		01/19/2023	02/28/2024	221,000							221,000	221,000			
A271562	MOCKSVILLE	NC		03/01/2023	12/13/2023	216,986							216,986	216,986			
A271587	CHARLOTTE	NC		03/16/2023	02/29/2024	51,000							51,000	51,000			
A271593	SHALLOTTE	NC		06/08/2023	02/28/2024	133,226							222,604	222,604			
A271594	SHALLOTTE	NC		06/07/2023	02/16/2024	201,251							252,457	252,457			
A271622	GASTONIA	NC		05/03/2023	02/09/2024	137,508							137,508	137,508			
A271623	GASTONIA	NC		05/03/2023	02/09/2024	135,087							135,087	135,087			
A271624	MAIDEN	NC		05/04/2023	01/12/2024	156,442							156,442	156,442			
A271627	MAIDEN	NC		05/08/2023	12/20/2023	140,641							140,641	140,641			
A271635	LINCOLNTON	NC		05/05/2023	01/31/2024	156,358							161,608	161,608			
A271654	GREENSBORO	NC		05/24/2023	01/12/2024	95,033							95,033	95,033			
A271671	VALE	NC		06/14/2023	02/07/2024	140,615							145,565	145,565			
A271672	CLAREMONT	NC		06/15/2023	02/12/2024	78,625							78,625	78,625			
A271678	SPENCER	NC		06/28/2023	02/29/2024	148,565							155,065	155,065			
A271680	GARNER	NC		06/01/2023	12/11/2023	212,500							212,500	212,500			
A271685	YOUNGSVILLE	NC		06/15/2023	01/17/2024	379,473							379,473	379,473			
A271703	FUQUAY VARINA	NC		07/11/2023	01/08/2024	212,500							212,500	212,500			
A271709	RALEIGH	NC		07/10/2023	02/28/2024	280,500							280,500	280,500			
A271711	RALEIGH	NC		06/21/2023	12/11/2023	293,250							293,250	293,250			
A271712	MIDDLESEX	NC		06/23/2023	12/07/2023	115,600							115,600	115,600			
A271714	SMITHFIELD	NC		06/21/2023	12/11/2023	109,650							109,650	109,650			
A271736	APEX	NC		08/01/2023	12/04/2023	289,850							289,850	289,850			
A271739	DURHAM	NC		07/31/2023	12/22/2023	227,500							227,500	227,500			
A271741	HILLSBOROUGH	NC		08/04/2023	02/20/2024	153,000							153,000	153,000			
A271743	GARNER	NC		08/08/2023	01/18/2024	174,886							174,886	174,886			
A271745	GARNER	NC		08/11/2023	12/13/2023	247,903							247,903	247,903			
A271749	RALEIGH	NC		09/27/2023	12/15/2023	114,750							114,750	114,750			
A271753	RALEIGH	NC		09/27/2023	12/11/2023	119,000							119,000	119,000			
A271754	RALEIGH	NC		09/27/2023	12/15/2023	255,000							255,000	255,000			
A271759	GASTONIA	NC		08/28/2023	12/08/2023	189,000							189,000	189,000			
A271763	WILSON	NC		08/25/2023	02/22/2024	117,725							117,725	117,725			
A271777	RALEIGH	NC		09/26/2023	02/21/2024	170,000							170,000	170,000			
A271804	STONY POINT	NC		10/24/2023	02/20/2024	145,651							205,258	205,258			
A271808	CORNELIUS	NC		10/26/2023	01/05/2024	251,250							251,250	251,250			
A271809	CHARLOTTE	NC		10/27/2023	01/05/2024	258,750							258,750	258,750			
A290174	ROCK HILL	SC		06/15/2023	02/28/2024	139,930							165,430	165,430			
A303229	GAINESVILLE	GA		02/07/2022	01/05/2024	257,000							257,000	257,000			
A303308	MARTINEZ	GA		05/16/2022	02/26/2024	100,939							100,939	100,939			
A303380	SAVANNAH	GA		08/10/2022	02/08/2024	113,879							113,879	113,879			
A303396	SAVANNAH	GA		01/31/2023	02/08/2024	107,996							107,996	107,996			
A303399	SAVANNAH	GA		08/10/2022	02/08/2024	120,932							120,932	120,932			

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
A303478	ATLANTA	GA		01/31/2023	02/16/2024	224,470							224,470	224,470			
A303490	ELLENWOOD	GA		10/26/2022	02/20/2024	176,799							176,799	176,799			
A303590	LILBURN	GA		03/15/2023	01/17/2024	206,957							226,636	226,636			
A303622	LAWRENCEVILLE	GA		05/10/2023	12/07/2023	238,425							238,425	238,425			
A303634	ATLANTA	GA		06/01/2023	01/05/2024	238,850							238,850	238,850			
A303670	ROCKMART	GA		10/24/2023	01/31/2024	149,600							149,600	149,600			
A320891	GULFPORT	FL		06/24/2021	01/23/2024	875,500							875,500	875,500			
A320947	SAINT PETERSBURG	FL		07/23/2021	12/14/2023	977,000							977,000	977,000			
A320994	WEST PALM BEACH	FL		09/15/2021	01/17/2024	116,000							116,000	116,000			
A321194	DESTIN	FL		07/14/2022	01/02/2024	1,280,000							1,280,000	1,280,000			
A321195	CHAMPIONS GATE	FL		07/14/2022	01/02/2024	640,000							640,000	640,000			
A321276	ORMOND BEACH	FL		05/31/2022	02/27/2024	481,500							481,500	481,500			
A321368	NORTH MIAMI	FL		06/08/2022	12/19/2023	459,000							459,000	459,000			
A321449	MIRAMAR BEACH	FL		08/29/2022	01/02/2024	1,300,000							1,300,000	1,300,000			
A321473	VERO BEACH	FL		01/31/2023	01/29/2024	131,250							131,250	131,250			
A321483	SARASOTA	FL		09/23/2022	12/21/2023	408,750							408,750	408,750			
A321485	KEYSTONE HEIGHTS	FL		10/25/2022	12/19/2023	165,652							165,652	165,652			
A321499	MIRAMAR BEACH	FL		11/10/2022	01/02/2024	1,235,000							1,235,000	1,235,000			
A321511	DAVENPORT	FL		01/31/2023	01/02/2024	461,500							461,500	461,500			
A321512	MIAMI	FL		01/17/2023	02/16/2024	540,000							540,000	540,000			
A321516	SAINT AUGUSTINE	FL		11/18/2022	01/02/2024	481,000							481,000	481,000			
A321534	NEW PORT RICHEY	FL		01/17/2023	12/12/2023	171,900							171,900	171,900			
A321587	DESTIN	FL		03/06/2023	01/02/2024	1,365,000							1,365,000	1,365,000			
A321590	KISSIMMEE	FL		02/24/2023	01/02/2024	565,500							565,500	565,500			
A321591	DAVENPORT	FL		02/28/2023	01/02/2024	654,500							654,500	654,500			
A321611	LAKE WALES	FL		03/08/2023	02/26/2024	189,300							189,300	189,300			
A321646	SAINT PETERSBURG	FL		06/09/2023	12/15/2023	68,850							68,850	68,850			
A321652	HASTINGS	FL		06/22/2023	12/18/2023	205,022							208,250	208,250			
A321676	FORT MYERS	FL		06/05/2023	12/28/2023	429,800							455,800	455,800			
A321677	SAINT PETERSBURG	FL		06/23/2023	02/21/2024	281,250							281,250	281,250			
A321695	BROOKSVILLE	FL		07/14/2023	01/03/2024	225,000							225,000	225,000			
A321712	SAINT PETERSBURG	FL		08/11/2023	12/28/2023	217,500							217,500	217,500			
A321745	LANTANA	FL		09/20/2023	12/27/2023	229,867							231,735	231,735			
A321766	POMPANO BEACH	FL		10/23/2023	01/18/2024	173,250							176,295	176,295			
A350210	JEMISON	AL		11/03/2021	01/29/2024	120,684							120,684	120,684			
A370218	KNOXVILLE	TN		10/15/2021	01/09/2024	139,200							139,200	139,200			
A370268	NASHVILLE	TN		02/23/2022	02/23/2024	396,000							396,000	396,000			
A430629	NORWALK	OH		09/07/2021	01/08/2024	715,863							715,863	715,863			
A430644	CUYAHOGA FALLS	OH		09/23/2021	12/27/2023	108,750							108,750	108,750			
A430713	SOUTH EUCLID	OH		08/08/2022	12/05/2023	150,000							87,000	87,000		(63,000)	(63,000)
A460307	FORT WAYNE	IN		08/25/2023	12/13/2023	204,000							204,000	204,000			
A460315	AUBURN	IN		10/05/2023	02/26/2024	132,600							132,600	132,600			
A600165	LANSING	IL		12/26/2017	01/09/2024	417,189							375,000	375,000		(42,189)	(42,189)
A600436	FORT WAYNE	IN		03/18/2021	12/31/2023				(105,200)		105,200						
A600471	FORT WAYNE	IN		06/04/2021	12/31/2023				(115,200)		115,200						
A600475	MUNDELEIN	IL		06/22/2021	12/07/2023	487,500							487,500	487,500			
A600581	PARK FOREST	IL		07/26/2023	02/13/2024	127,100							127,100	127,100			
A630613	BLUE SPRINGS	MO		06/05/2023	01/10/2024	196,000							196,000	196,000			
A630619	INDEPENDENCE	MO		06/22/2023	12/15/2023	129,000							129,000	129,000			
A630632	BLUE SPRINGS	MO		07/31/2023	01/04/2024	195,500							195,500	195,500			
A630636	KANSAS CITY	MO		08/17/2023	02/12/2024	166,500							166,500	166,500			

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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
A630640	INDEPENDENCE	MO		08/25/2023	12/20/2023	144,630							144,630	144,630			
A630657	KANSAS CITY	MO		10/19/2023	01/31/2024	152,500							198,500	198,500			
A630658	INDEPENDENCE	MO		10/17/2023	01/11/2024	164,900							164,900	164,900			
A630660	BELTON	MO		10/27/2023	01/17/2024	172,500							172,500	172,500			
A660129	LEAVENWORTH	KS		04/12/2023	12/07/2023	88,640							88,640	88,640			
A660137	OLATHE	KS		07/31/2023	01/08/2024	187,850							187,850	187,850			
A660143	BASEHOR	KS		09/29/2023	01/05/2024	272,000							272,000	272,000			
A660144	OVERLAND PARK	KS		09/29/2023	01/24/2024	162,350							162,350	162,350			
A660145	OLATHE	KS		12/06/2023	01/26/2024	183,750							183,750	183,750			
A730148	MIDWEST CITY	OK		09/28/2022	01/19/2024	55,800							55,800	55,800			
A730152	OKLAHOMA CITY	OK		10/07/2022	01/19/2024	108,900							108,900	108,900			
A730153	DEL CITY	OK		10/04/2022	01/19/2024	74,250							74,250	74,250			
A730154	OKLAHOMA CITY	OK		10/07/2022	01/19/2024	83,700							83,700	83,700			
A730155	OKLAHOMA CITY	OK		10/07/2022	01/19/2024	63,000							63,000	63,000			
A730158	OKLAHOMA CITY	OK		10/11/2022	01/19/2024	85,500							85,500	85,500			
A730160	BETHANY	OK		10/13/2022	01/19/2024	92,250							92,250	92,250			
A730170	OKLAHOMA CITY	OK		10/12/2022	01/19/2024	87,300							87,300	87,300			
A730182	OKLAHOMA CITY	OK		03/15/2023	01/19/2024	117,300							117,300	117,300			
A750946	AUSTIN	TX		12/22/2021	01/05/2024	768,899							768,899	768,899			
A751069	BUDA	TX		09/26/2022	01/22/2024	442,435							442,435	442,435			
A751174	SHERMAN	TX		06/30/2023	02/20/2024	276,250							276,250	276,250			
A800129	DENVER	CO		10/04/2022	12/01/2023	1,299,361							1,299,361	1,299,361			
A830007	MULLAN	ID		10/06/2021	12/27/2023	130,817							130,817	130,817			
A830015	POST FALLS	ID		04/15/2022	01/23/2024	389,735							389,735	389,735			
A850425	SCOTTSDALE	AZ		01/31/2023	01/29/2024	591,344							591,344	591,344			
A850427	PHOENIX	AZ		04/27/2022	02/22/2024	590,000							645,000	645,000			
A850455	SCOTTSDALE	AZ		06/17/2022	01/05/2024	1,375,559							1,375,559	1,375,559			
A850460	PHOENIX	AZ		08/02/2022	12/28/2023	1,273,475							1,452,891	1,452,891			
A850479	PHOENIX	AZ		10/06/2022	02/20/2024	1,150,043							1,173,472	1,173,472			
A850532	MESA	AZ		06/06/2023	01/30/2024	253,033							253,033	253,033			
A850533	LAKE HAVASU CITY	AZ		07/14/2023	01/24/2024	74,648							74,648	74,648			
A850552	PARADISE VALLEY	AZ		12/29/2023	02/23/2024								3,850,000	3,850,000			
A881034	LAS VEGAS	NV		02/25/2022	02/12/2024	243,000							243,000	243,000			
A881073	LAS VEGAS	NV		03/31/2022	12/15/2023	487,500							487,500	487,500			
A881079	LAS VEGAS	NV		03/31/2022	01/31/2024	295,970							295,970	295,970			
A881097	NORTH LAS VEGAS	NV		03/30/2022	01/25/2024	438,769							438,769	438,769			
A881146	HENDERSON	NV		05/25/2022	01/24/2024	418,500							418,500	418,500			
A881164	LAS VEGAS	NV		05/20/2022	12/07/2023	364,500							364,500	364,500			
A881194	LAS VEGAS	NV		06/15/2022	01/08/2024	405,000							405,000	405,000			
A881272	HENDERSON	NV		01/31/2023	02/06/2024	1,162,500							1,162,500	1,162,500			
A881279	RENO	NV		01/17/2023	02/21/2024	217,500							217,500	217,500			
A881280	PAHRUMP	NV		01/05/2023	02/06/2024	139,500							139,500	139,500			
A881316	HENDERSON	NV		05/15/2023	12/18/2023	2,845,235							2,867,657	2,867,657			
A881318	LAS VEGAS	NV		05/09/2023	02/21/2024	224,865							224,865	224,865			
A881321	LOGANDALE	NV		07/13/2023	12/12/2023	317,969							317,969	317,969			
A881335	LAS VEGAS	NV		06/22/2023	02/06/2024	230,520							230,520	230,520			
A881337	LAS VEGAS	NV		07/12/2023	12/28/2023	260,865							260,865	260,865			
A881342	HENDERSON	NV		07/10/2023	02/20/2024	431,800							431,800	431,800			
A881346	HENDERSON	NV		07/17/2023	02/16/2024	303,450							303,450	303,450			
A881352	LAS VEGAS	NV		08/03/2023	01/29/2024	180,000							180,000	180,000			
A881357	LAS VEGAS	NV		08/18/2023	12/01/2023	318,750							318,750	318,750			

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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
A881359	LAS VEGAS	NV		07/25/2023	12/04/2023	301,750							301,750	301,750			
A881366	LAS VEGAS	NV		08/24/2023	12/28/2023	297,500							297,500	297,500			
A881377	LAS VEGAS	NV		09/29/2023	02/12/2024	233,750							233,750	233,750			
A881384	LAS VEGAS	NV		10/05/2023	12/12/2023	386,750							386,750	386,750			
A881391	HENDERSON	NV		12/07/2023	01/18/2024	380,000							380,000	380,000			
A912323	SAN FRANCISCO	CA		01/18/2018	02/08/2024	729,146							729,146	729,146			
A915182	BUENA PARK	CA		07/01/2019	12/14/2023	861,367							861,367	861,367			
A915198	BEVERLY HILLS	CA		07/15/2019	02/22/2024	1,926,200							1,926,200	1,926,200			
A915252	WEST HOLLYWOOD	CA		09/24/2019	01/18/2024	3,901,732							3,901,732	3,901,732			
A915538	REDONDO BEACH	CA		11/18/2019	12/08/2023	888,909							888,909	888,909			
A915830	REDONDO BEACH	CA		11/18/2019	12/27/2023	1,503,568							469,154	469,154			
A916005	WEST HOLLYWOOD	CA		02/20/2020	01/18/2024	1,272,086							1,272,086	1,272,086			
A917086	LOS ANGELES	CA		09/29/2020	12/08/2023	795,000							795,000	795,000			
A917377	TORRANCE	CA		01/20/2021	02/08/2024	3,849,100							3,849,100	3,849,100			
A917645	DANA POINT	CA		02/17/2021	01/29/2024	2,100,000							2,100,000	2,100,000			
A918207	HIDDEN HILLS	CA		06/02/2021	12/12/2023	9,817,420							9,950,000	9,950,000			
A918262	LA QUINTA	CA		05/16/2022	02/14/2024	2,651,390							2,651,390	2,651,390			
A918345	SAN FRANCISCO	CA		07/16/2021	02/23/2024	2,729,200							2,729,200	2,729,200			
A918364	LOS ANGELES	CA		07/23/2021	02/07/2024	1,655,161							1,715,161	1,715,161			
A918385	SAN DIEGO	CA		07/30/2021	02/29/2024	1,006,200							1,096,200	1,096,200			
A918633	LOS ANGELES	CA		09/13/2021	12/13/2023	1,885,500							1,885,500	1,885,500			
A918653	SAN FRANCISCO	CA		09/09/2021	02/22/2024	2,343,600							2,343,600	2,343,600			
A918755	LOS ANGELES	CA		12/14/2021	12/04/2023	164,540							164,540	164,540			
A918806	SAN DIEGO	CA		09/27/2021	02/05/2024	1,604,750							1,604,750	1,604,750			
A918835	LOS ANGELES	CA		11/01/2021	02/23/2024	614,000							614,000	614,000			
A919018	CAMPBELL	CA		12/23/2021	12/12/2023	909,000							909,000	909,000			
A919215	SAN DIEGO	CA		12/17/2021	02/05/2024	850,100							850,100	850,100			
A919310	OAKLAND	CA		01/13/2022	12/15/2023	593,500							593,500	593,500			
A919333	IMPERIAL BEACH	CA		03/24/2022	02/05/2024	700,000							700,000	700,000			
A919532	SPRING VALLEY	CA		02/01/2022	01/03/2024	605,000							605,000	605,000			
A919538	LOS ANGELES	CA		01/31/2023	12/15/2023	2,804,486							2,826,104	2,826,104			
A919548	SAN JOSE	CA		10/21/2022	12/18/2023	2,396,254							2,412,937	2,412,937			
A919610	WOODLAND HILLS	CA		10/19/2022	01/25/2024	2,460,115							2,656,443	2,656,443			
A919690	LOS ANGELES	CA		07/27/2022	12/21/2023	1,740,052							1,740,052	1,740,052			
A919736	CULVER CITY	CA		10/17/2022	02/21/2024	1,808,612							1,846,926	1,846,926			
A919745	SAN DIEGO	CA		04/22/2022	01/08/2024	625,000							625,000	625,000			
A919794	VILLA PARK	CA		04/29/2022	12/29/2023	3,337,500							3,191,804	3,191,804			
A919833	GARDEN GROVE	CA		04/14/2022	01/18/2024	927,000							927,000	927,000			
A919880	SACRAMENTO	CA		03/23/2022	01/08/2024	377,500							377,500	377,500			
A919897	LOS ANGELES	CA		04/04/2022	01/11/2024	1,201,211							1,201,211	1,201,211			
A920045	SAN DIEGO	CA		04/12/2022	02/09/2024	1,680,000							1,680,000	1,680,000			
A920067	PASADENA	CA		04/25/2022	12/20/2023	616,500							616,500	616,500			
A920072	OAKLAND	CA		04/27/2022	02/22/2024	1,970,000							1,980,000	1,980,000			
A920144	SHERMAN OAKS	CA		10/20/2022	12/13/2023	901,700							901,700	901,700			
A920273	NEWPORT BEACH	CA		06/13/2022	12/27/2023	3,943,532							3,968,179	3,968,179			
A920370	SAN MATEO	CA		06/07/2022	02/09/2024	1,574,084							1,574,084	1,574,084			
A920417	SAN DIEGO	CA		09/14/2022	01/29/2024	1,446,600							1,446,600	1,446,600			
A920419	LOS ANGELES	CA		06/23/2022	02/06/2024	1,142,492							1,142,492	1,142,492			
A920427	BUENA PARK	CA		06/07/2022	12/14/2023	873,000							873,000	873,000			
A920437	LAKE ARROWHEAD	CA		06/15/2022	01/10/2024	670,000							670,000	670,000			
A920489	TUSTIN	CA		06/14/2022	12/28/2023	868,500							868,500	868,500			

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	2	3					8	9	10	11	12	13					
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A920544	LA MESA	CA		06/27/2022	01/03/2024	460,475							460,475	460,475			
A920605	CONCORD	CA		07/12/2022	01/16/2024	637,500							637,500	637,500			
A920609	CUPERTINO	CA		09/13/2023	01/02/2024	2,042,973							2,061,275	2,061,275			
A920652	RICHMOND	CA		07/26/2022	01/10/2024	206,500							206,500	206,500			
A920683	WARNER SPRINGS	CA		07/29/2022	12/18/2023	132,710							132,710	132,710			
A920787	PASADENA	CA		08/25/2022	12/22/2023	652,500							652,500	652,500			
A920790	ELK GROVE	CA		08/16/2022	01/02/2024	559,200							559,200	559,200			
A920834	MENLO PARK	CA		01/31/2023	12/04/2023	962,500							962,500	962,500			
A920885	SUNNYVALE	CA		01/31/2023	02/29/2024	1,542,800							1,542,800	1,542,800			
A920934	FOUNTAIN VALLEY	CA		09/15/2022	01/05/2024	1,275,000							1,275,000	1,275,000			
A920959	SAN DIEGO	CA		01/31/2023	02/12/2024	680,000							680,000	680,000			
A920990	LOS ANGELES	CA		10/11/2022	01/17/2024	612,500							612,500	612,500			
A921061	SAN DIEGO	CA		10/17/2022	01/26/2024	346,500							346,500	346,500			
A921103	MENIFEE	CA		11/10/2022	12/12/2023	264,300							264,300	264,300			
A921129	LOS ANGELES	CA		01/17/2023	01/12/2024	3,366,563							3,366,563	3,366,563			
A921190	OAKLAND	CA		01/30/2023	01/29/2024	828,000							828,000	828,000			
A921205	SAN PEDRO	CA		01/17/2023	02/21/2024	773,100							773,100	773,100			
A921256	MORENO VALLEY	CA		01/17/2023	02/28/2024	325,500							325,500	325,500			
A921360	HAWTHORNE	CA		02/08/2023	01/05/2024	554,200							554,200	554,200			
A921404	PACIFIC PALISADES	CA		03/02/2023	12/05/2023	809,069							814,752	814,752			
A921410	LOS ANGELES	CA		03/30/2023	01/03/2024	2,076,000							2,076,000	2,076,000			
A921413	ARCADIA	CA		03/23/2023	02/06/2024	884,307							911,440	911,440			
A921416	SACRAMENTO	CA		07/17/2023	12/05/2023	272,250							272,250	272,250			
A921560	SAN JOSE	CA		05/31/2023	02/27/2024	1,275,000							1,275,000	1,275,000			
A921658	LOS ANGELES	CA		05/02/2023	01/17/2024	600,000							600,000	600,000			
A921662	SAN DIEGO	CA		05/15/2023	01/04/2024	1,347,250							1,347,250	1,347,250			
A921669	PASADENA	CA		06/08/2023	02/22/2024	780,000							780,000	780,000			
A921671	PALMDALE	CA		05/05/2023	01/16/2024	360,000							360,000	360,000			
A921683	ANGELUS OAKS	CA		05/12/2023	01/03/2024	262,500							262,500	262,500			
A921686	VALLEY OF ENCHANTME	CA		05/09/2023	12/08/2023	214,880							214,880	214,880			
A921689	COSTA MESA	CA		05/12/2023	02/09/2024	1,204,000							1,255,500	1,255,500			
A921712	DANVILLE	CA		05/31/2023	02/09/2024	2,635,895							2,635,895	2,635,895			
A921723	LOS ANGELES	CA		06/06/2023	01/19/2024	840,000							840,000	840,000			
A921724	ORINDA	CA		05/31/2023	01/05/2024	2,104,020							2,138,349	2,138,349			
A921746	SAN DIEGO	CA		06/01/2023	01/24/2024	595,000							595,000	595,000			
A921770	SACRAMENTO	CA		06/05/2023	01/30/2024	179,177							213,352	213,352			
A921772	CHATSWORTH	CA		06/05/2023	12/11/2023	765,000							765,000	765,000			
A921786	MENLO PARK	CA		06/29/2023	02/27/2024	1,800,000							1,800,000	1,800,000			
A921790	SAN DIEGO	CA		06/02/2023	12/26/2023	1,012,500							1,012,500	1,012,500			
A921798	ESCONDIDO	CA		06/12/2023	01/16/2024	843,750							843,750	843,750			
A921813	SAN DIEGO	CA		08/18/2023	12/18/2023	303,000							303,000	303,000			
A921822	CARMICHAEL	CA		07/18/2023	12/29/2023	425,120							428,308	428,308			
A921825	SAN DIEGO	CA		06/27/2023	12/29/2023	385,000							385,000	385,000			
A921826	BONITA	CA		06/20/2023	12/27/2023	855,000							855,000	855,000			
A921827	SAN JOSE	CA		07/14/2023	02/27/2024	660,225							660,225	660,225			
A921829	OCEANSIDE	CA		06/20/2023	02/01/2024	877,500							877,500	877,500			
A921831	TORRANCE	CA		06/15/2023	01/30/2024	752,000							752,000	752,000			
A921846	ESCONDIDO	CA		06/27/2023	02/05/2024	594,000							594,000	594,000			
A921864	CRESTLINE	CA		07/07/2023	12/29/2023	192,500							192,500	192,500			
A921873	SAN DIEGO	CA		06/26/2023	01/08/2024	846,000							846,000	846,000			
A921877	LOS ANGELES	CA		07/20/2023	12/22/2023	1,494,535							1,500,000	1,500,000			

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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
A921886	RANCHO CUCAMONGA	CA		07/25/2023	01/19/2024	817,500							817,500	817,500			
A921897	PALMDALE	CA		07/13/2023	01/08/2024	345,000							345,000	345,000			
A921934	SAN DIEGO	CA		08/09/2023	12/27/2023	855,000							855,000	855,000			
A921936	LOS ANGELES	CA		07/27/2023	02/23/2024	2,224,302							2,284,617	2,284,617			
A921953	BURBANK	CA		08/14/2023	12/08/2023	495,000							495,000	495,000			
A921964	CARLSBAD	CA		08/17/2023	12/04/2023	565,000							565,000	565,000			
A921968	PALMDALE	CA		07/27/2023	01/19/2024	314,500							314,500	314,500			
A921975	PINOLE	CA		07/26/2023	01/03/2024	576,000							576,000	576,000			
A921982	PACIFICA	CA		08/02/2023	01/19/2024	950,000							950,000	950,000			
A921992	CHULA VISTA	CA		09/22/2023	02/14/2024	2,000,000							2,000,000	2,000,000			
A921995	STOCKTON	CA		08/07/2023	01/10/2024	187,920							187,920	187,920			
A921997	SAN DIEGO	CA		07/31/2023	12/01/2023	1,203,300							1,203,300	1,203,300			
A922012	SAN JOSE	CA		08/29/2023	02/14/2024	670,500							670,500	670,500			
A922037	LOS ANGELES	CA		08/14/2023	02/09/2024	512,800							547,500	547,500			
A922038	EL SOBRANTE	CA		08/21/2023	01/11/2024	378,000							378,000	378,000			
A922059	SAN DIEGO	CA		08/14/2023	01/04/2024	900,000							900,000	900,000			
A922061	PALMDALE	CA		08/30/2023	01/17/2024	390,000							390,000	390,000			
A922062	RAMONA	CA		08/29/2023	12/13/2023	577,500							577,500	577,500			
A922075	GILROY	CA		08/25/2023	01/05/2024	490,500							490,500	490,500			
A922126	LOS ANGELES	CA		09/26/2023	12/04/2023	4,550,000							4,550,000	4,550,000			
A922148	YUCCA VALLEY	CA		10/06/2023	12/29/2023	262,500							262,500	262,500			
A922165	SAN DIEGO	CA		09/29/2023	01/03/2024	204,000							204,000	204,000			
A922192	BONITA	CA		09/21/2023	02/05/2024	819,000							819,000	819,000			
A922200	ELK GROVE	CA		09/27/2023	01/18/2024	450,000							450,000	450,000			
A922205	POMONA	CA		09/21/2023	01/23/2024	441,000							441,000	441,000			
A922220	ALPINE	CA		10/04/2023	02/15/2024	731,950							756,500	756,500			
A922230	SAN DIEGO	CA		10/10/2023	01/08/2024	578,750							663,750	663,750			
A922246	SAN DIEGO	CA		10/11/2023	02/21/2024	560,550							595,000	595,000			
A922275	PALMDALE	CA		10/12/2023	02/09/2024	435,000							435,000	435,000			
A922282	LOS ANGELES	CA		10/30/2023	12/27/2023	463,500							463,500	463,500			
A922294	SOUTH SAN FRANCISCO	CA		11/16/2023	02/27/2024	1,362,500							1,362,500	1,362,500			
A922299	SAN DIEGO	CA		10/18/2023	02/07/2024	812,000							900,000	900,000			
A922307	AUBURN	CA		10/23/2023	02/02/2024	440,000							440,000	440,000			
A922342	HERCULES	CA		11/21/2023	01/29/2024	300,000							300,000	300,000			
A922380	VISTA	CA		11/14/2023	02/20/2024	607,500							607,500	607,500			
A922437	ENCINITAS	CA		11/29/2023	02/09/2024	802,000							900,000	900,000			
A922444	ALTADENA	CA		12/05/2023	01/31/2024	1,111,500							1,111,500	1,111,500			
A980182	SEATTLE	WA		12/13/2021	01/25/2024	1,338,317							1,419,304	1,419,304			
A980241	SEATTLE	WA		05/27/2022	12/18/2023	574,100							574,100	574,100			
A980252	BELLEVUE	WA		07/18/2022	12/28/2023	1,618,646							1,625,700	1,625,700			
A980253	BELLEVUE	WA		07/13/2022	12/22/2023	920,718							926,473	926,473			
NC00010	TAMPA	FL		11/09/2022	03/28/2024	20,456,424							20,456,424	20,456,424			
NC00011	ST JOHNS	FL		03/10/2023	01/09/2024	15,796,268							15,796,268	15,796,268			
P2009020282	HUDSON	FL		11/17/2020	02/01/2024	137,622		(48)			(48)		130,425	130,425		(6,827)	(6,827)
P2009020377	LEXINGTON	NC		10/09/2020	12/01/2023	77,024							71,712	71,712		(5,312)	(5,312)
P2009020398	DELRAY BEACH	FL		10/20/2020	01/31/2024	156,123		(28)			(28)		148,125	148,125		(7,578)	(7,578)
P2009020403	ESTACADA	OR		10/22/2020	01/31/2024	663,447		(113)			(113)		629,491	629,491		(32,260)	(32,260)
P2009020656	WINTER GARDEN	FL		03/10/2021	02/01/2024	307,032		(102)			(102)		297,814	297,814		(9,116)	(9,116)
P2009021354	NEW YORK	NY		01/22/2021	01/01/2024	302,871		(120)			(120)		285,672	285,672		(16,732)	(16,732)
P2009021603	OREGON CITY	OR		03/25/2021	02/01/2024	456,611		(174)			(174)		430,100	430,100		(24,705)	(24,705)
P2009021615	KAILUA	HI		03/26/2021	02/01/2024	305,285		(119)			(119)		287,948	287,948		(16,456)	(16,456)

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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
P2009023091	EFFORT	PA		12/02/2021	12/01/2023	200,804							193,599	193,599		(6,937)	(6,937)
P2009023560	MINNEAPOLIS	MN		03/15/2022	12/01/2023	237,684							222,069	222,069		(14,899)	(14,899)
P2009023883	SARASOTA	FL		01/31/2023	02/01/2024	430,655		(109)			(109)		413,235	413,235		(16,317)	(16,317)
P2009023915	DENVER	CO		04/05/2022	02/01/2024	413,151		(118)			(118)		390,543	390,543		(21,814)	(21,814)
P2009024308	STERLING	VA		05/18/2022	02/01/2024	390,350		(95)			(95)		371,751	371,751		(17,518)	(17,518)
P2009024755	PARKLAND	FL		06/30/2022	02/01/2024	1,202,986		55			55		1,210,255	1,210,255		9,632	9,632
P2009024805	LAS VEGAS	NV		07/14/2022	01/31/2024	467,396		(11)			(11)		462,937	462,937		(3,993)	(3,993)
P2009025195	FRESNO	CA		11/04/2022	02/01/2024	1,527							1,527	1,527			
P2009025778	OMAHA	NE		06/02/2023	02/01/2024	443,997		(70)			(70)		426,193	426,193		(16,948)	(16,948)
P4191209617	CORAL SPRINGS	FL		02/21/2020	12/01/2023	234,058							238,449	238,449		4,390	4,390
P4200109846	BOLINGBROOK	IL		02/11/2020	02/01/2024	413,472		55			55		420,148	420,148		7,745	7,745
P4200110233	SAN JUAN CAPISTRANO	CA		03/06/2020	12/01/2023	379,511							386,160	386,160		7,171	7,171
P4200110273	SANDY SPRINGS	GA		02/28/2020	02/01/2024	1,079,866		1,606			1,606		1,120,978	1,120,978		42,671	42,671
P4220216283	HAINES CITY	FL		03/17/2022	01/31/2024	253,284		(14)			(14)		248,806	248,806		(3,753)	(3,753)
P4220316866	DENVER	CO		03/31/2022	01/01/2024	128,276		(17)			(17)		123,053	123,053		(5,052)	(5,052)
P4220418572	IRVINE	CA		05/23/2022	01/31/2024	1,133,397		(76)			(76)		1,107,226	1,107,226		(24,908)	(24,908)
P4220620418	PUNTA GORDA	FL		07/21/2022	01/31/2024	252,522							241,588	241,588		(10,634)	(10,634)
P4220620488	TAYLORS	SC		08/12/2022	12/01/2023	163,495							162,342	162,342		(1,003)	(1,003)
P4220620489	GREENVILLE	SC		08/12/2022	01/01/2024	243,055		(2)			(2)		241,936	241,936		(904)	(904)
P4220720779	ORANGE	CA		08/06/2022	12/01/2023	1,187,338							1,179,517	1,179,517		(7,821)	(7,821)
P4220721252	BUCK HILL FALLS	PA		08/19/2022	11/30/2023	8,177										(8,177)	(8,177)
P4220821584	MUSKEGON	MI		09/02/2022	12/01/2023	90,769							87,345	87,345		(3,424)	(3,424)
P4220821644	VIRGINIA BEACH	VA		08/11/2022	01/31/2024	212,666		(18)			(18)		204,388	204,388		(7,982)	(7,982)
P4220821936	GRAND PRAIRIE	TX		09/01/2022	12/01/2023	215,885							207,616	207,616		(8,143)	(8,143)
P4220822337	ORLANDO	FL		09/26/2022	12/01/2023	144,225							138,660	138,660		(5,461)	(5,461)
P4220822477	CORONA	CA		09/07/2022	02/01/2024	965,011		(169)			(169)		928,042	928,042		(35,420)	(35,420)
P4220822506	SEVIERVILLE	TN		09/26/2022	12/01/2023	313,150							291,802	291,802		(21,348)	(21,348)
P4220923090	LEAGUE CITY	TX		10/03/2022	12/01/2023	155,280							151,576	151,576		(3,703)	(3,703)
P4220923317	TUCSON	AZ		10/07/2022	12/01/2023	236,552							226,557	226,557		(9,994)	(9,994)
P4221024835	NORTHVILLE	MI		11/23/2022	02/01/2024	550,520		4			4		552,505	552,505		1,982	1,982
P4221025266	QUEEN CREEK	AZ		11/22/2022	12/01/2023	1,328,491							1,272,216	1,272,216		(56,275)	(56,275)
P4230330191	SUNRISE	FL		03/31/2023	02/01/2024	242,070		(37)			(37)		231,375	231,375		(10,310)	(10,310)
P4230330687	MIAMI	FL		04/24/2023	02/01/2024	851,122		(70)			(70)		834,387	834,387		(14,758)	(14,758)
P4230432213	GLENVIEW	IL		04/24/2023	12/01/2023	259,362							248,718	248,718		(10,644)	(10,644)
P4230533976	PHILADELPHIA	PA		06/21/2023	02/01/2024	434,506		(51)			(51)		426,632	426,632		(7,549)	(7,549)
P5220216619	THOUSAND OAKS	CA		03/08/2022	01/31/2024	771,443		(59)			(59)		736,000	736,000		(35,384)	(35,384)
P5220317464	STUART	FL		01/31/2023	12/01/2023	808,869							762,145	762,145		(46,724)	(46,724)
P5220317600	SHASTA LAKE	CA		01/31/2023	01/01/2024	187,110		(25)			(25)		176,981	176,981		(9,962)	(9,962)
P5220317782	DALLAS	TX		07/31/2022	02/01/2024	379,735							360,205	360,205		(18,259)	(18,259)
P5220620425	NORTH LAS VEGAS	NV		07/27/2022	02/01/2024	325,870		(60)			(60)		311,733	311,733		(13,672)	(13,672)
P5220721459	SEVIERVILLE	TN		09/16/2022	01/01/2024	400,115							394,037	394,037		(6,078)	(6,078)
P5220821692	COLORADO SPRINGS	CO		09/13/2022	02/01/2024	463,738		(49)			(49)		450,000	450,000		(13,689)	(13,689)
P5220821822	COLDWATER	MS		08/25/2022	12/01/2023	412,334							396,781	396,781		(15,553)	(15,553)
P5220923181	WEATHERFORD	TX		09/20/2022	12/01/2023	1,520,734							1,486,172	1,486,172		(34,562)	(34,562)
P5220923571	STOCKTON	CA		10/14/2022	01/31/2024	323,574		(28)			(28)		311,838	311,838		(11,201)	(11,201)
P5221024611	CEDAR LAKE	IN		10/31/2022	12/01/2023	362,936							353,211	353,211		(9,560)	(9,560)
P5221024842	HUNTINGTON BEACH	CA		10/27/2022	01/01/2024	788,537		(71)			(71)		758,040	758,040		(29,870)	(29,870)
P5221024914	AUSTIN	TX		11/14/2022	02/01/2024	343,332		(46)			(46)		332,697	332,697		(9,855)	(9,855)
P5221125412	DALLAS	TX		11/23/2022	02/01/2024	855,154		(158)			(158)		817,671	817,671		(35,692)	(35,692)
P5221125832	LOUISVILLE	KY		12/23/2022	12/01/2023	641,217							615,316	615,316		(25,571)	(25,571)
P5221126253	BROOMFIELD	CO		12/27/2022	02/01/2024	1,558,445		(252)			(252)		1,489,939	1,489,939		(65,839)	(65,839)

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P5221226639	CLAYTON	NC		01/05/2023	02/01/2024	237,573		(124)			(124)		226,259	226,259		(10,222)	(10,222)
P5221226884	LITTLETON	CO		12/21/2022	12/01/2023	763,368							731,047	731,047		(32,321)	(32,321)
P5230128015	LAKE ARROWHEAD	CA		01/27/2023	12/01/2023	252,316							240,771	240,771		(10,310)	(10,310)
P5230228866	TEMPE	AZ		03/01/2023	12/01/2023	522,924							510,746	510,746		(12,178)	(12,178)
P5230229296	CLIFTON	NJ		01/10/2023	01/01/2024	309,218		(10)			(10)		302,569	302,569		(6,369)	(6,369)
P5230330413	MACON	GA		04/13/2023	12/01/2023	258,915							247,841	247,841		(11,073)	(11,073)
P5230330535	NOKOMIS	FL		05/05/2023	02/01/2024	1,247,896		(66)			(66)		1,236,555	1,236,555		(11,297)	(11,297)
P5230330614	EL PASO	TX		04/06/2023	02/01/2024	372,181		(79)			(79)		352,281	352,281		(13,447)	(13,447)
P5230330665	HUMBLE	TX		04/10/2023	01/01/2024	173,585		(20)			(20)		168,123	168,123			
P5230330926	LOS ANGELES	CA		03/22/2023	12/01/2023	633,739							622,500	622,500		(11,239)	(11,239)
P5230432222	ALBUQUERQUE	NM		05/05/2023	01/01/2024	170,292		(7)			(7)		166,865	166,865		(3,302)	(3,302)
P5230432236	NORTH BABYLON	NY		05/10/2023	12/01/2023	264,526							259,238	259,238		(5,159)	(5,159)
P5230432986	SAN ANGELO	TX		12/13/2022	01/01/2024	34,881		(1,823)			(1,823)		15,899	15,899		(6,020)	(6,020)
P5230433136	TUCSON	AZ		05/18/2023	12/01/2023	163,659							160,480	160,480		(3,179)	(3,179)
P5230533806	PHOENIX	AZ		05/16/2023	02/01/2024	483,152		20			20		491,850	491,850		8,727	8,727
P5230534504	MECHANICSBURG	PA		11/03/2022	02/01/2024	104,171		(21)			(21)		923	923		(4,869)	(4,869)
P5230534595	BERLIN	NH		01/04/2023	12/01/2023	126,002							120,523	120,523		(5,479)	(5,479)
P5230534622	MASTIC	NY		01/10/2023	12/01/2023	289,866							277,259	277,259		(12,607)	(12,607)
P5230535075	CAPE CORAL	FL		06/09/2023	01/31/2024	167,231		(7)			(7)		163,129	163,129		(3,262)	(3,262)
P5230535495	BRIAN HEAD	UT		05/10/2023	01/01/2024	617,933		(17)			(17)		609,511	609,511		(8,406)	(8,406)
P530102	MILWAUKEE	WI		07/14/2022	01/01/2024	93,789		(1)			(1)		93,327	93,327			
P530109	MILWAUKEE	WI		08/23/2022	01/01/2024	80,163		(13)			(13)		77,845	77,845			
P600571	STREAMWOOD	IL		07/26/2023	01/31/2024	488,869		24			24		363,392	363,392		4,282	4,282
P919641	SACRAMENTO	CA		07/25/2022	01/31/2024	381,367							380,588	380,588			
R2004955654	MESQUITE	TX	R	06/15/2021	01/01/2024	233,080							233,080	233,080			
R2004955975	DALLAS	GA	R	06/23/2021	01/01/2024	292,167							292,167	292,167			
R2004956071	LITHONIA	GA	R	06/23/2021	01/01/2024	218,859							218,859	218,859			
R2004956401	JACKSONVILLE	FL	R	10/26/2021	02/01/2024	126,309							126,309	126,309			
R2004956407	ORANGE PARK	FL	R	10/26/2021	12/01/2023	182,910							182,910	182,910			
R2004956448	JACKSONVILLE	FL	R	10/26/2021	12/01/2023	173,815							173,815	173,815			
R2004956461	JACKSONVILLE	FL	R	10/26/2021	02/01/2024	109,679							109,679	109,679			
R2004956502	JACKSONVILLE	FL	R	10/26/2021	01/01/2024	212,345							212,345	212,345			
R2004956517	JACKSONVILLE	FL	R	10/26/2021	01/01/2024	187,868							187,868	187,868			
R2004956596	JACKSONVILLE	FL	R	10/26/2021	02/01/2024	165,326							165,326	165,326			
R2004956610	JACKSONVILLE	FL	R	10/26/2021	01/01/2024	206,624							206,624	206,624			
VC29946	ORLANDO	FL		01/16/2020	03/15/2024	1,255,457							1,245,691	1,245,691			
0199999. Mortgages closed by repayment						311,130,554		(2,735)	(220,400)		217,665		313,864,194	313,864,194		(1,069,992)	(1,069,992)
26N11-4004484	COLORADO SPRINGS	CO		07/11/2019		14,768,750		50,210			50,210		18,750	18,750			
800005	DAYTON	TX		03/12/2015		10,853,535							92,518	92,518			
900252	CHATTANOOGA	TN		04/01/2005		1,351,446							49,015	49,015			
900863	MADISON HEIGHTS	MI		09/12/2007		123,504							28,688	28,688			
900864	BRIGHTON	MI		09/12/2007		237,128							55,080	55,080			
900932	DALLAS	TX		12/13/2007		163,261							30,957	30,957			
901092	CLOVER	SC		08/21/2008		426,326							19,326	19,326			
901172	BETHESDA	MD		07/30/2009		782,259							67,309	67,309			
901187	DALLAS	TX		08/17/2009		337,269							25,666	25,666			
901195	MARTINSBURG	WV		11/09/2009		482,785							99,890	99,890			
901205	AUSTIN	TX		10/30/2009		748,050							58,786	58,786			
901261	HELENA	MT		05/06/2010		55,622							8,389	8,389			
901290	VANDALIA	OH		08/05/2010		400,994							54,538	54,538			
901325	BEAUMONT	TX		12/02/2010		128,685							14,116	14,116			
901331	CARROLLTON	TX		10/08/2010		416,424							22,550	22,550			

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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
901345	RANCHO SANTA MARGARI	CA		12/20/2010		560,352							29,106	29,106			
901366	EL PASO	TX		11/22/2010		281,606							31,166	31,166			
901368	HOUSTON	TX		01/13/2011		605,230							30,777	30,777			
901403	TEMPE	AZ		02/28/2011		442,689							46,394	46,394			
901445	HEBRON	KY		05/11/2011		233,454							21,828	21,828			
901482	JACKSON	MS		07/21/2011		254,411							21,168	21,168			
901535	SALT LAKE CITY	UT		10/18/2011		455,223							20,839	20,839			
901610	SPRINGFIELD	MO		06/27/2012		860,766							33,538	33,538			
901636	PASADENA	CA		09/04/2012		2,205,311							80,783	80,783			
901643	SNELVILLE	GA		10/01/2012		569,443							20,666	20,666			
901644	KALAMAZOO	MI		09/20/2012									32,676	32,676			
901645	WEST SENECA	NY		10/18/2012		1,297,432							46,707	46,707			
901646	BENICIA	CA		09/05/2012		331,684							19,612	19,612			
901651	MILL VALLEY	CA		09/25/2012		973,263							56,413	56,413			
901655	CITY OF LEON VALLEY	TX		10/10/2012		584,501							20,963	20,963			
901661	PINSON	AL		11/20/2012		1,529,990							87,699	87,699			
901665	ATLANTA	GA		11/13/2012		1,258,491							44,838	44,838			
901668	FOLSOM	PA		12/18/2012		811,525							28,479	28,479			
901679	PHENIX CITY	AL		12/14/2012		1,393,443							48,715	48,715			
901682	MARYVILLE	TN		12/13/2012		1,164,102							41,836	41,836			
901707	TUCSON	AZ		03/28/2013		3,121,210							104,180	104,180			
901713	CRESTVIEW HILLS	KY		02/26/2013		544,905		1,065			1,065		58,527	58,527			
901716	KENNESAW	GA		02/28/2013		693,253							23,711	23,711			
901717	WEST PALM BEACH	FL		03/05/2013		2,010,744							43,574	43,574			
901722	CHICAGO	IL		05/17/2013		962,077							31,306	31,306			
901730	BLAINE	MN		04/01/2013		1,824,336							62,692	62,692			
901734	ROMEOVILLE	IL		04/30/2013		695,092							23,263	23,263			
901743	EAGAN	MN		04/01/2013		916,379							30,994	30,994			
901746	MOBILE	AL		05/24/2013		459,998							22,742	22,742			
901753	KIRKLAND	WA		04/30/2013		656,584							33,584	33,584			
901764	MOBILE	AL		06/18/2013		830,731							38,766	38,766			
901767	MILL VALLEY	CA		06/10/2013		445,712							21,565	21,565			
901777	ROCKY MOUNT	NC		06/26/2013		1,283,338							41,566	41,566			
901782	AGOURA HILLS	CA		08/14/2013		1,161,516							37,038	37,038			
901794	BOYNTON BEACH	FL		07/18/2013		1,796,245							21,375	21,375			
901808	ANN ARBOR	MI		08/29/2013		1,069,767							33,633	33,633			
901820	CARROLLTON	GA		09/26/2013		725,374							21,994	21,994			
901821	ATHENS	GA		09/26/2013		1,272,585							38,586	38,586			
901823	EL PASO	TX		10/17/2013		1,431,151							64,972	64,972			
901824	SPRING HILL	KS		10/03/2013		371,383							45,746	45,746			
901828	INDIANAPOLIS	IN		09/19/2013		1,721,411							79,926	79,926			
901857	NEW YORK	NY		11/22/2013		1,792,724							52,820	52,820			
901863	CHITTENANGO	NY		12/19/2013		1,577,077							45,748	45,748			
901871	CHANHASSEN	MN		01/21/2014									16,482	16,482			
901881	VIRGINIA BEACH	VA		01/31/2014		1,008,568							28,858	28,858			
901882	EXTON	PA		01/23/2014		402,543		252			252		16,892	16,892			
901887	FORT WAYNE	IN		03/17/2014		4,093,602							168,759	168,759			
901898	ODESSA	TX		04/30/2014		1,508,769							42,450	42,450			
901899	ODESSA	TX		04/30/2014		1,724,307							48,514	48,514			
901907	SOUTHAVEN	MS		05/14/2014		1,308,510							24,292	24,292			
901911	NEW HUDSON	MI		06/02/2014		2,217,444							59,515	59,515			

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901912	BLOOMFIELD HILLS	MI		06/02/2014		2,337,808							62,457	62,457			
901913	HOUSTON	TX		06/05/2014		2,816,002							29,549	29,549			
901916	CRANBURY	NJ		09/09/2014		157,376							46,596	46,596			
901917	RIALTO	CA		06/16/2014		3,470,435							24,268	24,268			
901920	FORT WORTH	TX		10/01/2014		4,965,818							128,961	128,961			
901922	WINCHESTER	KY		07/30/2014		3,355,736							36,759	36,759			
901923	DOTHAN	AL		10/01/2014		1,663,698							17,335	17,335			
901926	MINNETONKA	MN		07/29/2014		3,815,911							49,316	49,316			
901928	ANNADALE	VA		09/02/2014		2,672,668							27,986	27,986			
901930	CHICAGO	IL		07/31/2014		1,964,823							21,081	21,081			
901931	AMES	IA		09/18/2014		2,054,917							53,325	53,325			
901932	KENNESAW	GA		09/17/2014		1,403,713							36,836	36,836			
901933	CRANBURY	NJ		12/02/2014		1,292,500							46,450	46,450			
901934	AUSTIN	TX		10/21/2014		2,148,813							22,233	22,233			
901942	READINGTON	NJ		12/23/2014		6,029,286							219,331	219,331			
901943	LOPATCONG TWNSHIP/PH	NJ		12/23/2014		6,629,422							190,247	190,247			
901944	SEATTLE	WA		02/09/2015		2,805,102							20,399	20,399			
901946	MADISON	TN		01/06/2015		156,457							55,350	55,350			
901947	CHICAGO	IL		12/12/2014		1,911,436							69,829	69,829			
901948	CHICAGO	IL		12/12/2014		1,653,392							60,402	60,402			
901954	SARTELL	MN		12/17/2014		4,164,548							45,062	45,062			
901956	KENNESAW	GA		12/17/2014									11,104	11,104			
901959	TUCSON	AZ		12/23/2014		1,013,135							36,069	36,069			
901960	WEST VALLEY CITY	UT		03/02/2015		4,967,171							52,703	52,703			
901961	VALENCIA	CA		12/30/2014		2,818,172							73,173	73,173			
901963	GRAND FORKS	ND		12/30/2014		1,899,483							20,353	20,353			
901968	ORO VALLEY	AZ		01/28/2015		1,447,061							15,447	15,447			
901969	MUKILTEO	WA		01/30/2015		736,422							25,967	25,967			
901973	TUCSON	AZ		02/10/2015		3,800,307							40,805	40,805			
901979	ROCK TAVERN	NY		12/23/2014		944,028							34,341	34,341			
901980	AMELIA	OH		03/31/2015		2,967,674							52,333	52,333			
901983	MONTICELLO	MN		04/28/2015		1,034,141							25,169	25,169			
901986	LOUISVILLE	KY		04/29/2015		2,695,427							35,959	35,959			
901987	BIRMINGHAM	AL		03/02/2015		2,272,754							56,387	56,387			
901989	STERLING HEIGHTS	MI		06/17/2015		3,074,680							74,709	74,709			
901991	BRONX	NY		04/30/2015		6,301,467							67,651	67,651			
901992	OCOEE	FL		04/28/2015		3,613,998							37,328	37,328			
901995	BROOKFIELD	WI		04/13/2015		3,934,601							43,388	43,388			
901996	BROOKFIELD	WI		04/10/2015		1,399,809							15,436	15,436			
901998	OMAHA	NE		05/15/2015		3,247,613							81,328	81,328			
901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		2,636,755							46,077	46,077			
902000	FULLERTON	CA		04/30/2015		5,540,421							57,980	57,980			
902004	LAS VEGAS	NV		05/14/2015		1,657,608							55,467	55,467			
902007	MENDOTA HEIGHTS	MN		06/11/2015		3,021,676							31,191	31,191			
902008	SAN JOSE	CA		05/21/2015		1,224,395							29,829	29,829			
902009	SAN JOSE	CA		05/28/2015		2,907,047							20,814	20,814			
902010	TUALATIN	OR		05/21/2015		3,451,538							36,603	36,603			
902012	FARMERS BRANCH	TX		06/01/2015		2,002,477							48,904	48,904			
902013	FULLERTON	CA		06/04/2015		2,079,035							14,879	14,879			
902015	HUNTINGTON BEACH	CA		09/01/2015		6,246,733							44,827	44,827			
902016	AUSTIN	TX		06/19/2015		1,100,198							36,149	36,149			

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902017	SAN JOSE	CA		07/06/2015		5,068,062							121,603	121,603			
902019	ORANGE	CA		06/18/2015		1,531,438							16,436	16,436			
902020	SALEM	OR		06/16/2015		1,199,439							47,531	47,531			
902022	WARREN	MI		06/17/2015		1,661,170							55,473	55,473			
902025	ANNAPOLIS	MD		07/01/2015		5,754,210							61,208	61,208			
902027	COLLEYVILLE	TX		06/26/2015		2,857,438							29,794	29,794			
902030	AUBURN	WA		06/25/2015		916,722							30,121	30,121			
902035	ST PAUL	MN		07/15/2015		3,109,433		1,734			1,734		76,021	76,021			
902036	ST. LOUIS PARK	MN		06/18/2015		8,197,945							86,338	86,338			
902037	MISSION VIEJO	CA		09/17/2015		5,070,784							51,824	51,824			
902038	IRVINE	CA		06/30/2015		2,707,377							28,088	28,088			
902039	CORPUS CHRISTI	TX		08/13/2015		1,340,052							31,404	31,404			
902040	PORT ARANSAS	TX		08/13/2015		1,691,740							39,646	39,646			
902042	SOUTH BEND	IN		08/12/2015		443,714							59,961	59,961			
902043	OCOEE	FL		09/15/2015		755,194							23,564	23,564			
902044	ORLANDO	FL		09/15/2015		1,186,733							37,030	37,030			
902045	MECHANICSVILLE	VA		08/06/2015		7,647,781							78,385	78,385			
902047	POMPANO BEACH	FL		08/14/2015		2,092,424							33,258	33,258			
902048	PEARLAND	TX		08/04/2015		3,219,554							32,070	32,070			
902050	ALBUQUERQUE	NM		08/13/2015		4,096,958							96,443	96,443			
902052	MIDDLETON	WI		08/13/2015		3,536,936							35,124	35,124			
902054	NASHVILLE	TN		12/01/2015		2,203,718							22,064	22,064			
902055	JACKSONVILLE	FL		10/07/2015		1,988,731							31,711	31,711			
902056	JACKSONVILLE	FL		10/01/2015		2,846,243							45,776	45,776			
902057	SAN JOSE	CA		11/03/2015		2,960,914							20,046	20,046			
902061	STAFFORD	TX		09/29/2015		3,064,346							70,710	70,710			
902063	BELLEVUE	WA		10/26/2015		4,983,780							114,339	114,339			
902064	EARTH CITY	MO		11/17/2015		2,688,980							26,481	26,481			
902065	EXTON	PA		10/30/2015		4,125,535							41,337	41,337			
902066	SERLING HEIGHTS	MI		01/14/2016		1,235,638							68,410	68,410			
902068	AUSTIN	TX		12/10/2015		3,643,731							81,058	81,058			
902069	WATAUGA	TX		11/19/2015		3,187,520							31,914	31,914			
902070	SAN ANTONIO	TX		11/12/2015		1,597,012							35,688	35,688			
902071	SHOREWOOD	MN		11/04/2015		4,740,959							46,834	46,834			
902072	PORTLAND	OR		11/30/2015		1,742,550							17,072	17,072			
902076	OAKLAND	CA		02/01/2016		9,561,049							92,548	92,548			
902078	ST CLOUD	MN		01/29/2016		6,669,109							65,368	65,368			
902079	BOULDER	CO		12/31/2015		1,197,971							39,901	39,901			
902080	GAINESVILLE	FL		12/30/2015		1,878,245							42,003	42,003			
902081	GAINESVILLE	FL		12/30/2015		1,878,245							42,003	42,003			
902082	ADDISON	TX		12/30/2015		2,255,441							50,385	50,385			
902084	JACKSON	MS		12/21/2015		1,630,205							25,256	25,256			
902091	SURPRISE	AZ		03/01/2016		4,019,635							37,853	37,853			
902093	KIRKWOOD	MO		02/16/2016		8,025,451							76,059	76,059			
902096	BRIGHTON	CO		03/24/2016		339,459		221			221		23,535	23,535			
902099	WILSONVILLE	OR		03/17/2016		2,567,082							16,753	16,753			
902106	ALBANY	NY		05/13/2016		7,284,802							70,888	70,888			
902108	PORTLAND	OR		05/02/2016		2,112,929							44,657	44,657			
902109	KINGSTON BOROUGH	PA		05/02/2016		3,302,176							31,337	31,337			
902111	DALLAS	TX		05/06/2016		7,746,626							166,410	166,410			
902112	ST. LOUIS	MO		05/24/2016		3,885,671							82,663	82,663			

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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
902113	VANCOUVER	WA		06/01/2016		5,428,844							51,794	51,794			
902114	CHARLOTTE	NC		06/09/2016		1,656,398							15,612	15,612			
902115	NORCO	CA		07/01/2016		3,429,208							32,495	32,495			
902116	EARTH CITY	MO		06/28/2016		8,863,170							84,434	84,434			
902117	TUCSON	AZ		05/19/2016		1,084,944							30,427	30,427			
902118	FLORA	MS		06/13/2016		1,013,403		220			220		49,725	49,725			
902119	DEERFIELD	IL		07/12/2016		2,427,917							22,860	22,860			
902121	KENNESAW	GA		06/22/2016		6,746,559		3,202			3,202		146,441	146,441			
902122	ROSWELL	GA		06/23/2016		2,963,085							63,652	63,652			
902123	CONYERS	GA		06/23/2016		2,181,966							46,872	46,872			
902124	SMYRNA	GA		06/23/2016		3,110,042		1,536			1,536		67,535	67,535			
902125	SMYRNA	GA		06/15/2016		3,983,779		2,020			2,020		86,533	86,533			
902126	NORCROSS	GA		06/23/2016		2,343,355							50,339	50,339			
902127	CARTERSVILLE	GA		06/15/2016		2,871,438		1,232			1,232		62,265	62,265			
902128	MARIETTA	GA		06/17/2016		2,504,098		1,786			1,786		54,638	54,638			
902129	CONYERS	GA		07/07/2016		1,836,652							39,037	39,037			
902130	PANAMA CITY	FL		06/17/2016		3,438,746		1,560			1,560		74,607	74,607			
902131	CHARLOTTE	NC		06/27/2016		3,589,586							75,474	75,474			
902133	HERNANDO	MS		06/30/2016		10,875,216							108,212	108,212			
902134	EAGAN	MN		07/01/2016		881,712							24,462	24,462			
902136	NEWINGTON	VA		11/01/2016		13,993,616							125,065	125,065			
902137	EDINA	MN		08/09/2016		3,324,467							40,860	40,860			
902138	ALPHARETTA	GA		08/10/2016		2,897,091							60,187	60,187			
902139	CORONA	CA		08/02/2016		4,737,794							46,306	46,306			
902141	MENTOR	OH		08/22/2016		2,029,326							18,987	18,987			
902142	ARLINGTON	VA		09/01/2016		967,400							9,296	9,296			
902143	LAS VEGAS	NV		09/01/2016		2,563,891							23,731	23,731			
902145	WARREN	MI		09/22/2016		1,778,983							25,483	25,483			
902146	BLACKLICK	OH		10/03/2016		815,625							7,573	7,573			
902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		2,752,734							25,559	25,559			
902148	HARRISBURG	PA		09/30/2016		1,711,565							11,597	11,597			
902149	YORBA LINDA	CA		10/31/2016		1,622,504							15,393	15,393			
902150	JACKSONVILLE	FL		10/25/2016		6,997,361							142,852	142,852			
902151	CHESAPEAKE	VA		11/07/2016		1,892,210							17,834	17,834			
902152	BROWNSVILLE	TX		10/19/2016		5,573,720							115,097	115,097			
902154	CHARLOTTE	NC		10/05/2016		1,744,276							16,580	16,580			
902156	OREM	UT		10/11/2016		3,670,312							34,079	34,079			
902157	GIG HARBOR	WA		11/22/2016		5,700,466		3,173			3,173		33,008	33,008			
902159	SNELLVILLE	GA		11/29/2016		2,024,404							19,500	19,500			
902160	LITTLETON	CO		12/01/2016		11,575,134							78,704	78,704			
902161	SAN ANTONIO	TX		12/08/2016		14,654,556							138,761	138,761			
902162	HOUSTON	TX		12/06/2016		734,840							32,165	32,165			
902163	GLEN BURNIE	MD		11/29/2016		6,126,227							56,566	56,566			
902164	SPOKANE VALLEY	WA		12/01/2016		1,795,261							16,739	16,739			
902165	OAKWOOD VILLAGE	OH		12/21/2016		2,547,130							23,219	23,219			
902166	INDEPENDENCE	OH		12/21/2016		1,520,062							13,857	13,857			
902168	SAN ANTONIO	TX		12/19/2016		2,136,303							19,474	19,474			
902169	CRESTVIEW	FL		03/02/2017		5,342,809							75,141	75,141			
902172	MIDVALE	UT		04/06/2017		6,602,930							57,317	57,317			
902173	SAN DIEGO	CA		04/11/2017		4,899,659							66,236	66,236			
902174	CYPRESS	CA		01/31/2017		9,624,173							58,800	58,800			

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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
902175	CUMMING	GA		02/01/2017		2,385,057							47,207	47,207			
902176	SAVANNAH	GA		02/01/2017		3,202,791							63,392	63,392			
902177	SAVANNAH	GA		02/01/2017		4,429,392							87,670	87,670			
902178	NORCROSS	GA		02/01/2017		1,247,044							24,682	24,682			
902179	CULVER CITY	CA		02/23/2017		1,274,504							10,922	10,922			
902180	WILMINGTON	DE		02/09/2017		3,439,592							43,202	43,202			
902181	COCOA	FL		01/27/2017		699,506							116,026	116,026			
902182	LAS VEGAS	NV		01/18/2017		7,708,102							106,561	106,561			
902183	NOTTINGHAM	MD		02/23/2017		5,398,982							47,586	47,586			
902184	NEWPORT NEWS	VA		03/13/2017		7,329,581							99,365	99,365			
902186	ROCHESTER	NY		03/07/2017		3,089,503							40,450	40,450			
902189	WESTMINSTER	CA		03/23/2017		3,758,781							34,200	34,200			
902190	GAHANNA	OH		02/28/2017		4,639,143							39,891	39,891			
902191	MORAGA	CA		04/13/2017		3,363,301							28,379	28,379			
902194	CINCINNATI	OH		03/31/2017		3,442,386							29,048	29,048			
902195	SOUTH JORDAN	UT		05/01/2017		10,098,651							88,256	88,256			
902196	SOUTH JORDAN	UT		05/01/2017		13,437,048							117,432	117,432			
902197	PALANTINE	IL		05/04/2017		1,775,773							14,668	14,668			
902199	TUCSON	AZ		05/04/2017		3,566,207							46,625	46,625			
902201	BASKING RIDGE	NJ		05/11/2017		2,084,640							27,606	27,606			
902202	TUCSON	AZ		06/22/2017		4,960,084							40,361	40,361			
902203	CENTENNIAL	CO		05/30/2017		3,122,208							22,416	22,416			
902206	MINNETONKA	MN		06/13/2017		10,629,086							121,603	121,603			
902207	CHARLESTON	SC		06/01/2017		3,998,648							52,825	52,825			
902208	DALLAS	TX		07/12/2017		2,542,193							18,621	18,621			
902209	SCOTTSDALE	AZ		05/16/2017		14,298,596							121,263	121,263			
902215	SPOKANE VALLEY	WA		07/31/2017		7,666,231							56,297	56,297			
902217	SPRINGFIELD	OR		08/01/2017		3,942,150							33,495	33,495			
902218	HAWAIIAN GARDENS	CA		06/29/2017		9,955,658							58,637	58,637			
902220	ORLANDO	FL		08/08/2017		11,913,538							152,889	152,889			
902221	ST. LOUIS	MO		06/22/2017		2,447,918							33,531	33,531			
902222	MESA	AZ		08/10/2017		4,658,750							38,979	38,979			
902223	LIVERPOOL	NY		08/18/2017		3,547,590							20,895	20,895			
902224	LOS ANGELES	CA		09/07/2017		7,197,694							60,794	60,794			
902226	LAKEWOOD	CO		07/25/2017		1,474,989							12,561	12,561			
902227	COSTA MESA	CA		10/04/2017		1,559,253							20,660	20,660			
902228	SEATTLE	WA		11/14/2017		2,548,237							21,523	21,523			
902229	PASADENA	CA		08/30/2017		2,170,432		370			370		19,452	19,452			
902230	MESQUITE	TX		09/21/2017		7,318,188							96,609	96,609			
902231	NOTTINGHAM	MD		10/02/2017		15,088,892							89,921	89,921			
902232	WEST DES MOINES	IA		09/28/2017		16,616,081							122,564	122,564			
902233	WILSONVILLE	OR		09/20/2017		2,079,462							12,558	12,558			
902234	ALEXANDRIA	VA		10/02/2017		2,812,549							36,936	36,936			
902235	HALFMOON	NY		09/01/2017		18,955,736							109,636	109,636			
902236	BOISE	ID		10/31/2017		2,130,196							12,695	12,695			
902237	ONTARIO	CA		10/05/2017		1,958,444							16,195	16,195			
902238	FORT WORTH	TX		10/17/2017		2,009,708							25,630	25,630			
902239	VERNON	CA		11/02/2017		2,355,449							42,269	42,269			
902240	LONG BEACH	CA		11/02/2017		3,648,774							64,382	64,382			
902241	WOODLAND HILLS	CA		09/27/2017		3,539,212							21,393	21,393			
902242	ALPHARETTA	GA		10/24/2017		6,300,993							115,304	115,304			

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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
902243	ALPHARETTA	GA		10/24/2017		2,678,370							49,012	49,012			
902244	MARIETTA	GA		10/19/2017		5,288,892							44,244	44,244			
902245	WESTLAKE VILLAGE	CA		10/30/2017		10,620,073		1,877			1,877		64,384	64,384			
902246	ALPHARETTA	GA		10/31/2017		3,182,336							42,769	42,769			
902247	JACKSONVILLE BEACH	FL		11/28/2017		2,845,532							24,034	24,034			
902248	SAN ANTONIO	TX		10/30/2017		3,190,306							26,504	26,504			
902249	CHARLOTTE	NC		10/12/2017		2,474,616							21,158	21,158			
902250	CHATSWORTH	CA		10/25/2017		3,515,777		1,118			1,118		21,572	21,572			
902255	JACKSONVILLE BEACH	FL		11/28/2017		3,057,885							25,828	25,828			
902256	JACKSONVILLE	FL		11/28/2017		6,965,182							58,830	58,830			
902257	SACRAMENTO	CA		11/30/2017		3,149,954							40,633	40,633			
902258	PORTSMOUTH	VA		10/31/2017		4,047,273							33,352	33,352			
902259	EVERETT	WA		12/27/2017		3,033,980							25,002	25,002			
902260	ESCONDIDO	CA		01/30/2018		1,917,290							16,185	16,185			
902261	GAINESVILLE	GA		01/30/2018		11,457,875							86,529	86,529			
902262	MEMPHIS	TN		02/08/2018		4,468,804							48,234	48,234			
902263	OREM	UT		03/29/2018		5,611,907							69,757	69,757			
902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		3,840,343							48,098	48,098			
902265	COLLIERVILLE	TN		02/06/2018		8,592,056							70,020	70,020			
902268	MADISON	WI		01/17/2018		1,585,907							20,202	20,202			
902269	SANTA ANA	CA		01/25/2018		21,339,303							124,969	124,969			
902270	NORFOLK	VA		02/27/2018		3,653,384							15,870	15,870			
902272	HUNTSVILLE	AL		03/06/2018		2,731,128							22,543	22,543			
902273	FREDERICK	MD		05/16/2018		6,432,270							48,206	48,206			
902274	BRADENTON	FL		04/05/2018		2,275,739							37,252	37,252			
902276	FLOWOOD	MS		03/15/2018		1,269,278							15,494	15,494			
902277	FLOWOOD	MS		03/15/2018		1,752,812							21,396	21,396			
902278	HILLIARD	OH		04/12/2018		2,257,148							17,630	17,630			
902279	VIRGINIA BEACH	VA		03/28/2018		2,776,806							22,353	22,353			
902280	LAS VEGAS	NV		03/27/2018		7,757,796							51,058	51,058			
902281	CORONA	CA		04/26/2018		2,695,571							15,460	15,460			
902282	HAZELWOOD	MO		05/17/2018		8,122,561							61,276	61,276			
902283	BROOK PARK	OH		05/03/2018		11,241,211							90,709	90,709			
902284	MIDLAND	TX		05/10/2018		3,403,070							25,983	25,983			
902285	JACKSONVILLE	FL		05/17/2018		2,450,906							28,742	28,742			
902286	SALT LAKE CITY	UT		05/10/2018		2,451,429							12,999	12,999			
902288	COLUMBIA	MD		04/30/2018		18,205,141							82,146	82,146			
902289	NORTH OLMSTED	OH		05/09/2018		2,539,098							13,615	13,615			
902290	NILES	OH		05/31/2018		2,838,709							34,277	34,277			
902292	MILWAUKEE	WI		04/19/2018		3,197,533							38,605	38,605			
902293	CLINTON	MS		05/24/2018		3,275,392							17,039	17,039			
902294	MOUNT PLEASANT	SC		04/30/2018		2,782,422							21,525	21,525			
902295	WILLOWICK	OH		05/24/2018		3,352,864							18,093	18,093			
902297	MILWAUKEE	WI		06/07/2018		13,954,082							80,396	80,396			
902298	CORONA	CA		06/14/2018		2,257,983							12,680	12,680			
902299	CLINTON	MS		07/02/2018		1,015,017							7,325	7,325			
902300	SAN ANTONIO	TX		07/09/2018		11,392,350							86,264	86,264			
902301	RENTON	WA		06/19/2018		2,259,205							12,628	12,628			
902303	AMERICAN FORK	UT		07/05/2018		8,656,187							66,510	66,510			
902304	TWINSBURG	OH		07/19/2018		2,619,733							31,000	31,000			
902305	SIGNAL HILLS	CA		07/11/2018		4,099,821							21,499	21,499			

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902307	TWINSBURG	OH		07/23/2018		1,919,304							31,014	31,014			
902308	ALBUQUERQUE	NM		07/18/2018		7,653,431		1,444			1,444		58,604	58,604			
902309	ALBUQUERQUE	NM		07/18/2018		1,992,802		442			442		12,202	12,202			
902310	MONTCLAIR	CA		06/15/2018		6,266,798							33,378	33,378			
902311	FAYETTEVILLE	NC		06/28/2018		10,825,729							47,163	47,163			
902312	LITTLETON	CO		06/28/2018		2,190,146							16,464	16,464			
902313	MENLO PARK	CA		07/19/2018		2,356,304							18,326	18,326			
902314	CORPUS CHRISTI	TX		07/26/2018		4,394,686							32,630	32,630			
902316	PITTSBURGH	PA		08/30/2018		2,221,069							25,112	25,112			
902317	HENDERSON	NV		08/07/2018		2,157,672							13,309	13,309			
902318	LOS GATOS	CA		08/08/2018		3,671,764							43,998	43,998			
902319	LIVERPOOL	NY		08/30/2018		4,753,085							24,397	24,397			
902320	LAS VEGAS	NV		08/30/2018		3,411,722							18,316	18,316			
902321	SAN ANTONIO	TX		09/13/2018		18,615,389							295,349	295,349			
902322	WESTMONT	IL		07/25/2018		6,130,828							33,086	33,086			
902323	FORT WORTH	TX		10/01/2018		3,885,269							20,149	20,149			
902324	TIMONIUM	MD		07/31/2018		2,187,143							16,744	16,744			
902325	ROSEVILLE	MI		09/13/2018		1,272,096							9,758	9,758			
902326	MILWAUKEE	WI		09/11/2018		8,850,624							43,453	43,453			
902328	PORTLAND	OR		10/03/2018		6,268,647							40,774	40,774			
902329	PEWAUKEE	WI		08/30/2018		6,554,309							51,024	51,024			
902330	CHARLOTTE	NC		09/13/2018		2,094,229							11,266	11,266			
902331	SANTA CLARITA	CA		10/17/2018		2,317,320							26,841	26,841			
902332	COLLEGE STATION	TX		09/28/2018		3,733,151							18,956	18,956			
902334	MURRAY	UT		10/09/2018		3,087,410							23,055	23,055			
902335	MURRAY	UT		09/26/2018		3,520,137							26,447	26,447			
902337	CHICAGO	IL		10/24/2018		4,516,240							32,818	32,818			
902338	FREDERICK	MD		11/09/2018		13,229,075							99,014	99,014			
902339	MCALLEN	TX		10/25/2018		12,787,935							67,583	67,583			
902341	SANTA FE SPRINGS	CA		01/10/2019		12,342,731							48,197	48,197			
902342	TWINSBURG	OH		01/02/2019		6,302,939							46,496	46,496			
902344	PORTLAND	OR		12/05/2018		2,357,408							16,933	16,933			
902345	ST CLOUD	MN		12/20/2018		2,652,193							12,945	12,945			
902346	CHARLOTTE	NC		12/20/2018		12,705,715							73,308	73,308			
902347	MARIETTA	GA		01/09/2019		2,056,698							14,352	14,352			
902348	MARIETTA	GA		02/07/2019		2,058,431							14,472	14,472			
902350	TUKWILA	WA		02/28/2019		3,374,184							37,214	37,214			
902351	ABINGDON	MD		12/14/2018		8,111,498							57,391	57,391			
902352	HOUSTON	TX		12/17/2018		6,729,024							45,242	45,242			
902353	MOORESTOWN	NJ		02/11/2019		7,861,909							57,268	57,268			
902354	KENNESAW	GA		01/30/2019		3,874,578							27,870	27,870			
902356	ALBUQUERQUE	NM		02/01/2019		2,254,228							25,858	25,858			
902357	ALBUQUERQUE	NM		02/01/2019		3,924,027							45,012	45,012			
902358	CEDAR PARK	TX		02/28/2019		2,233,058							15,941	15,941			
902359	SOUTH SALT LAKE	UT		03/05/2019		3,851,103							19,310	19,310			
902360	NEWPORT BEACH	CA		03/12/2019		14,282,848							73,400	73,400			
902361	MIDDLETOWN	NJ		03/08/2019		20,287,557							103,408	103,408			
902362	PASADENA	TX		02/27/2019		5,612,740							85,355	85,355			
902364	ST CLOUD	MN		03/07/2019		3,386,417							17,403	17,403			
902366	COLUMBUS	OH		03/04/2019		3,908,868							29,370	29,370			
902367	INDIANAPOLIS	IN		04/22/2019									5,978	5,978			

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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
902368	ADDISON	TX		05/01/2019		5,913,389							42,217	42,217			
902369	HALFMOON	NY		05/06/2019		14,280,781							70,121	70,121			
902370	GARDNER	KS		05/09/2019		2,940,534		343			343		15,532	15,532			
902371	MOUNT PROSPECT	IL		04/17/2019		2,325,047							16,854	16,854			
902372	KNOXVILLE	TN		05/24/2019		2,824,216							20,299	20,299			
902373	LOS ANGELES	CA		05/29/2019		9,897,180							47,191	47,191			
902376	OCEANSIDE	CA		07/01/2019		5,022,355							22,414	22,414			
902377	BROOKLYN	NY		08/02/2019		14,440,622							102,172	102,172			
902380	STERLING	VA		07/18/2019		19,257,336							119,174	119,174			
902381	CHICAGO	IL		08/14/2019		5,758,671							28,910	28,910			
902382	HOUSTON	TX		07/25/2019		2,840,755							16,651	16,651			
902383	PORTLAND	OR		08/26/2019		8,066,587							87,023	87,023			
902384	NASHVILLE	TN		08/02/2019		2,570,729							27,960	27,960			
902385	TUKWILA	WA		07/24/2019		928,039							6,844	6,844			
902386	SANTA FE SPRINGS	CA		07/17/2019		4,255,176							18,546	18,546			
902387	PEACHTREE CORNERS	GA		08/29/2019		6,688,378							48,115	48,115			
902388	HIGHLAND PARK	MI		10/03/2019		3,088,616							33,812	33,812			
902389	BENSALEM	PA		09/04/2019		2,131,778							16,033	16,033			
902390	MIDDLE RIVER	MD		08/28/2019		14,546,184							111,409	111,409			
902391	BENSALEM	PA		09/18/2019		1,618,122							12,018	12,018			
902392	BLAINE	MN		09/05/2019		1,797,913							13,353	13,353			
902393	ALBUQUERQUE	NM		09/27/2019		5,103,735							27,090	27,090			
902394	CREVE COEUR	MO		09/05/2019		1,614,427							12,219	12,219			
902395	MIDDLETON	WI		10/01/2019		3,044,194							16,817	16,817			
902396	FORT WORTH	TX		10/29/2019		1,970,454							28,781	28,781			
902397	JACKSONVILLE	FL		10/11/2019		9,438,790							71,123	71,123			
902398	COVINGTON	WA		09/12/2019		11,087,146							60,173	60,173			
902399	ARDEN HILLS	MN		09/26/2019		3,855,568							22,401	22,401			
902400	STERLING HEIGHTS	MI		10/08/2019		6,106,910							33,075	33,075			
902401	SACRAMENTO	CA		10/15/2019		13,083,048							74,384	74,384			
902402	ELMA	NY		10/03/2019		3,137,489							34,425	34,425			
902403	WALDORF	MD		09/25/2019		4,114,276							31,846	31,846			
902404	IRVINE	CA		10/15/2019		3,678,738							16,934	16,934			
902405	PHILADELPHIA	PA		10/16/2019		3,090,904							17,295	17,295			
902406	NORTHGLENN	CO		10/10/2019		6,657,169							36,364	36,364			
902407	AUBURN HILLS	MI		09/26/2019		11,115,094							52,047	52,047			
902409	SAN DIEGO	CA		11/14/2019		3,976,168							20,014	20,014			
902410	ALBUQUERQUE	NM		11/13/2019		2,363,151							26,346	26,346			
902411	CHARLESTON	SC		11/05/2019		1,416,157							7,286	7,286			
902412	SAN ANTONIO	TX		11/14/2019		5,379,833							96,815	96,815			
902413	DOWNINGTON	PA		09/30/2019		3,559,537							28,663	28,663			
902414	COLORADO SPRINGS	CO		02/20/2020		2,043,088							15,019	15,019			
902415	LANSDALE	PA		09/30/2019		1,334,826							10,749	10,749			
902416	DENVER	CO		10/31/2019		15,651,526							89,697	89,697			
902417	INDIO	CA		11/21/2019		8,260,318							49,774	49,774			
902419	HOMEWOOD	AL		11/07/2019		6,211,333							39,843	39,843			
902420	LEAGUE CITY	TX		12/06/2019		1,893,837							14,301	14,301			
902421	BROOKLYN	NY		11/26/2019		1,814,645							19,584	19,584			
902422	ONTARIO	CA		12/12/2019		1,658,186							9,734	9,734			
902423	PLEASANTON	CA		12/12/2019		3,238,925							18,090	18,090			
902424	SAN ANTONIO	TX		01/15/2020		3,841,918							67,889	67,889			

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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
902425	COLUMBUS	OH		12/10/2019		1,571,031							8,916	8,916			
902426	SPOKANE	WA		12/11/2019		1,736,171							9,932	9,932			
902427	EDEN PRAIRIE	MN		11/27/2019		11,769,705							58,842	58,842			
902428	ATLANTA	GA		12/20/2019		4,620,679							26,224	26,224			
902429	STILLWATER	NY		12/24/2019		23,708,689							125,112	125,112			
902430	CHICAGO	IL		12/19/2019		1,549,445							12,121	12,121			
902431	LAKEWOOD	NJ		12/19/2019		4,633,327							25,464	25,464			
902432	LAS VEGAS	NV		12/18/2019		1,259,389							9,729	9,729			
902433	CHICAGO	IL		12/13/2019		4,623,866							26,033	26,033			
902434	LEXINGTON	KY		02/06/2020		6,299,673							35,301	35,301			
902435	FOUNTAIN VALLEY	CA		11/19/2019		11,501,005							61,871	61,871			
902436	ASHBURN	VA		12/30/2019		3,247,686							17,562	17,562			
902437	CHULA VISTA	CA		01/09/2020		2,091,353							11,255	11,255			
902438	GARLAND	TX		01/23/2020		10,456,459							116,080	116,080			
902439	DOUGLASSVILLE	PA		12/24/2019		5,178,574							57,078	57,078			
902440	ANN ARBOR	MI		01/21/2020		7,874,746							38,207	38,207			
902441	LEXINGTON	KY		02/06/2020		6,832,366							38,286	38,286			
902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,263,922							30,113	30,113			
902443	HUNTINGTON BEACH	CA		12/23/2019		2,955,184							16,906	16,906			
902446	BLOOMINGTON	IN		01/30/2020		18,707,711							101,500	101,500			
902447	LA HABRA	CA		01/30/2020		13,036,047							74,821	74,821			
902449	CHARLOTTE	NC		12/20/2019		6,218,357							47,236	47,236			
902450	RIVERSIDE	CA		01/29/2020		1,442,862							11,086	11,086			
902451	WHITTIER	CA		01/30/2020		8,759,395							51,782	51,782			
902452	TAMPA	FL		01/29/2020		4,528,176							17,385	17,385			
902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		5,628,058							33,080	33,080			
902454	NEW ALBANY	IN		01/21/2020		12,697,334							71,723	71,723			
902455	MEMPHIS	TN		01/29/2020		1,541,962							11,248	11,248			
902456	LAKEWOOD	CO		02/05/2020		2,620,314							14,115	14,115			
902457	AURORA	CO		02/14/2020		2,718,839							20,347	20,347			
902458	SACRAMENTO	CA		01/27/2020		3,246,808							17,903	17,903			
902459	NEW BERLIN	WI		02/13/2020		8,534,615							68,951	68,951			
902460	MIDDLETON	WI		02/13/2020		5,848,060							46,664	46,664			
902461	AUBURN	WA		02/04/2020		1,805,919							13,967	13,967			
902462	KING OF PRUSSIA	PA		03/12/2020		1,611,989							28,494	28,494			
902463	ROWLETT	TX		02/13/2020		1,814,826							13,427	13,427			
902464	PLAINVILLE	MA		04/08/2020		12,921,165							72,027	72,027			
902465	WEST DES MOINES	IA		02/26/2020		3,111,336							17,126	17,126			
902466	WIXOM	MI		02/26/2020		3,531,649							62,591	62,591			
902467	VISTA	CA		03/23/2020		3,830,361							41,929	41,929			
902469	DARIEN	CT		03/19/2020		1,088,946							8,187	8,187			
902470	WINTER GARDEN	FL		03/18/2020		3,964,166							43,196	43,196			
902471	WILLOW GROVE	PA		03/30/2020		4,214,805							28,319	28,319			
902472	GRIMES	IA		04/09/2020		16,080,283							122,152	122,152			
902473	ROCKLIN	CA		04/09/2020		3,736,022							19,959	19,959			
902474	LOUISVILLE	KY		04/07/2020		3,128,919							44,754	44,754			
902475	TUALATIN	OR		02/26/2020		3,873,908							30,501	30,501			
902476	LAKE OSWEGO	OR		02/27/2020		2,162,181							17,024	17,024			
902477	AUBURN	WA		02/26/2020		1,801,818							14,186	14,186			
902479	CENTENNIAL	CO		04/01/2020		2,723,110							20,422	20,422			
902482	ST PETERSBURG	FL		05/12/2020		4,933,717							27,969	27,969			

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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
902483	FOSTER CITY	CA		05/05/2020		7,283,017							55,054	55,054			
902485	STERLING HEIGHTS	MI		04/30/2020		3,281,485							35,343	35,343			
902487	LA VERNE	CA		05/14/2020		16,336,165							82,920	82,920			
902489	NORTH AURORA	IL		04/30/2020		7,416,752							38,406	38,406			
902490	PROVO	UT		07/14/2020		6,081,281							33,633	33,633			
902491	SAN CLEMENTE	CA		05/28/2020		1,957,557							10,930	10,930			
902492	PLANTATION	FL		08/06/2020		1,350,469							14,363	14,363			
902494	CENTENNIAL	CO		05/20/2020		2,235,819							12,585	12,585			
902498	HOMESTEAD	FL		05/21/2020		3,388,138		1,970			1,970		61,573	61,573			
902499	MIAMI	FL		05/21/2020		3,587,593		2,081			2,081		65,195	65,195			
902500	SANTA FE	NM		06/02/2020		1,740,892							35,879	35,879			
902501	ST LOUIS PARK	MN		06/10/2020		2,097,507							11,940	11,940			
902502	MELBOURNE	FL		03/19/2020		8,718,860							94,561	94,561			
902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,155,254							8,224	8,224			
902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,449,139							17,435	17,435			
902505	SHELBY TOWNSHIP	MI		10/08/2020		2,820,281							15,505	15,505			
902506	LATHAM	NY		11/12/2020		4,461,637							74,160	74,160			
902507	SCOTTSDALE	AZ		11/12/2020		3,726,575		1,090			1,090		21,059	21,059			
902508	SCOTTSDALE	AZ		11/17/2020		2,154,424							12,784	12,784			
902509	SCOTTSDALE	AZ		11/17/2020		1,873,412							11,116	11,116			
902510	BELLEVUE	WA		11/05/2020		838,008							14,248	14,248			
902511	MEMPHIS	TN		12/01/2020		3,054,660							34,577	34,577			
902512	CHICAGO	IL		12/17/2020		2,176,597							11,277	11,277			
902513	LEXINGTON	KY		12/14/2020		3,143,268							23,320	23,320			
902514	ROCKVILLE	MD		12/15/2020		5,638,440							32,613	32,613			
902515	MIDDLETON	WI		12/16/2020		4,695,517							27,474	27,474			
902516	REDMOND	WA		12/17/2020		4,600,012							27,017	27,017			
902517	BEDFORD	OH		12/22/2020									31,789	31,789			
902518	SUMNER	WA		01/25/2021		4,431,716							24,952	24,952			
902519	MOBILE	AL		03/30/2021		8,973,692							57,137	57,137			
902521	ORANGE	CA		01/12/2021		1,882,519							10,896	10,896			
902522	MILWAUKEE	WI		12/10/2020									17,774	17,774			
902524	BOULDER	CO		02/04/2021		2,505,695							18,673	18,673			
902525	CHARLOTTE	NC		12/17/2020		2,871,960							17,314	17,314			
902526	HOMEWOOD	AL		01/29/2021		1,430,512							9,226	9,226			
902527	SOUTHAVEN	MS		01/29/2021		3,787,611							58,881	58,881			
902528	SILVER SPRING	MD		03/01/2021		2,697,527							19,531	19,531			
902529	SANTA FE SPRINGS	CA		01/08/2021		3,016,719							17,041	17,041			
902530	WARREN	MI		03/10/2021		3,424,980		637			637		55,524	55,524			
902531	VAN NUYS	CA		02/12/2021		9,437,674							53,909	53,909			
902532	CORONA	CA		03/23/2021		4,506,646							48,560	48,560			
902533	GERMANTOWN	WI		02/25/2021		3,805,264							42,277	42,277			
902534	SALINA	NY		04/30/2021		4,266,130							23,834	23,834			
902535	SALINA	NY		04/30/2021		6,162,187							34,427	34,427			
902536	SALINA	NY		04/30/2021		2,512,276							14,036	14,036			
902537	OMAHA	NE		04/30/2021		7,582,796							42,504	42,504			
902538	VISTA	CA		06/07/2021		2,669,326							14,246	14,246			
902539	CHULA VISTA	CA		06/03/2021		4,292,117		2,657			2,657		22,858	22,858			
902540	LIVINGSTON	NJ		06/09/2021		7,055,219							48,671	48,671			
902541	SAN DIEGO	CA		06/02/2021		4,625,326		4,636			4,636		25,602	25,602			
902542	CHARLESTON	SC		07/16/2021		2,000,937							9,543	9,543			

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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
902543	HOMEWOOD	AL		07/26/2021		5,102,909		3,151			3,151		29,701	29,701			
902544	DALLAS	TX		09/08/2021		2,655,820							17,541	17,541			
902545	TUSTIN	CA		09/01/2021		1,688,016							36,256	36,256			
902547	GLEN BURNIE	MD		09/23/2021		10,368,202							73,693	73,693			
902548	MILWAUKEE	WI		08/30/2021		8,863,388							50,535	50,535			
902549	HUNTINGTON BEACH	CA		12/02/2021		6,641,630							48,469	48,469			
902550	NORTH ATTLEBORO	MA		12/10/2021		5,773,169							30,755	30,755			
902551	WALPOLE	MA		11/30/2021		30,000,000							147,063	147,063			
902553	CINCINNATI	OH		12/28/2021		5,192,985							28,041	28,041			
902555	BOULDER	CO		02/10/2022		7,745,545							38,077	38,077			
902558	VAN NUYS	CA		04/28/2022		11,129,439							111,306	111,306			
902561	CHARLOTTE	NC		05/10/2022		6,895,995		2,854			2,854						
987JCR9	HOLYOKE	MA		02/08/2011		262,323							296,032	296,032			
990BLK1	AMITYVILLE	NY		10/17/2018		5,005,430		(1,178)			(1,178)						
990ELJ1	LA JOLLA	CA		08/09/2018		8,606,216							76,519	76,519			
990H&R1	VARIOUS	FL		06/07/2018		36,240,670							133,726	133,726			
990HAR1	ST. HELENA	CA		06/05/2019		4,554,824							27,562	27,562			
990HPA2	ORLANDO	FL		05/16/2019		3,974,050							19,286	19,286			
990MOTR	NORWALK	CT		08/01/2018		4,977,779							17,244	17,244			
990RPK2	BROOKLYN	NY		12/01/2022		3,269,771							113,636	113,636			
990USB1	LOS ANGELES	CA		09/15/2020		4,140,808							90,942	90,942			
990WEN1	ROCHESTER	NY		11/07/2017		4,028,861							58,833	58,833			
A170782	EAST ORANGE	NJ		12/13/2021									30,000	30,000			
A271429	CONOVER	NC		11/03/2022									488,958	488,958			
A271589	CHARLOTTE	NC		03/23/2023		1,542,215							313,700	313,700			
A321639	VERO BEACH	FL		05/11/2023		597,848							320,833	320,833			
A321758	FORT LAUDERDALE	FL		10/31/2023		1,816,910							300,000	300,000			
A370284	CHATTANOOGA	TN		04/01/2022		2,939,439							301,453	301,453			
A430609	MANSFIELD	OH		09/07/2021		624,804							97,588	97,588			
A430610	GALION	OH		09/07/2021		695,334							252,191	252,191			
A430611	CRESTLINE	OH		09/07/2021		407,802							50,000	50,000			
A430613	WILLARD	OH		09/07/2021		696,265							96,317	96,317			
A430615	SPRINGFIELD	OH		09/08/2021		280,481							80,000	80,000			
A430616	PLYMOUTH	OH		09/08/2021		597,047							45,000	45,000			
A430628	MANSFIELD	OH		09/07/2021		616,116							237,755	237,755			
A430635	WILLARD	OH		09/07/2021		605,172							97,252	97,252			
A460166	SOUTH BEND	IN		05/07/2019		1,024,752							3,814	3,814			
A751097	HOUSTON	TX		01/31/2023									1,239,395	1,239,395			
A800082	DENVER	CO		06/16/2022		975,835							164,699	164,699			
A850416	PHOENIX	AZ		07/15/2022		1,122,563							141,558	141,558			
A850420	PHOENIX	AZ		01/31/2023		3,163,425							1,006,985	1,006,985			
A850446	PHOENIX	AZ		07/29/2022		1,198,421							136,288	136,288			
A850457	PHOENIX	AZ		06/29/2022		1,634,742							202,785	202,785			
A850475	PHOENIX	AZ		09/21/2022		1,242,014							178,548	178,548			
A915830	REDONDO BEACH	CA		11/18/2019									1,034,414	1,034,414			
A918444	LOS ANGELES	CA		08/30/2021		1,539,425							1,000,000	1,000,000			
A920164	AZUSA	CA		06/13/2022		241,000							78,937	78,937			
A922266	FRESNO	CA		10/05/2023		555,000							272,625	272,625			
A922343	CAMPBELL	CA		11/29/2023		5,000,625							300,000	300,000			
A980250	SPOKANE	WA		09/27/2022		1,360,575							1,116,805	1,116,805			
AG1009	FRESNO	CA		02/10/2020		32,551,528							380,572	380,572			

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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
AG1010	MADERA	CA		10/31/2019		482,589							4,628	4,628			
AG1011	MADERA	CA		10/31/2019		916,920							8,792	8,792			
AG1014	WINNEMUCCA	NV		04/17/2020		28,686,813							257,418	257,418			
AG1019	ROCHESTER	IN		06/30/2020		7,941,928							43,775	43,775			
AG1021	METTLER	CA		07/21/2020		2,576,083							96,523	96,523			
AG1022	BAKERSFIELD	CA		07/21/2020		257,196							5,476	5,476			
AG1023	BAKERSFIELD	CA		07/21/2020		1,618,189							34,455	34,455			
AG1024	BAKERSFIELD	CA		07/29/2020		1,524,568							31,211	31,211			
AG1026	HARTLEY	TX		09/14/2020		1,159,271							416,360	416,360			
AG1029	JACKSONVILLE	IL		09/03/2020		452,390							4,058	4,058			
AG1032	FULTON	IN		09/16/2020		235,025							1,234	1,234			
AG1033	CARROLL	NE		12/01/2020		1,861,019							25,043	25,043			
AG1034	WAPATO	WA		12/17/2020		7,334,182							141,977	141,977			
AG1035	WAPATO	WA		12/17/2020		4,264,683							67,468	67,468			
AG1036	BUHL	ID		02/03/2021		1,253,084							11,608	11,608			
AG1037	SACO	MT		12/23/2020		1,218,543							11,424	11,424			
AG1038	SACO	MT		12/23/2020		1,079,278							10,118	10,118			
AG1039	SACO	MT		12/23/2020		956,298							8,965	8,965			
AG1040	SACO	MT		12/23/2020		251,947							2,362	2,362			
AG1042	WHEATLAND	WY		02/25/2021		4,351,622							79,346	79,346			
AG1043	PIOCHE	NV		03/26/2021		3,636,074							65,783	65,783			
AG1049	HEREFORD	TX		09/02/2021		14,126,920							124,475	124,475			
AG1050	DONALD	WA		07/13/2021		1,444,766							27,654	27,654			
AG1051	LAWTON	IA		08/06/2021		15,023,973							136,497	136,497			
AG1052	LAWTON	IA		08/06/2021		1,338,492							45,728	45,728			
AG1054	HAZELTON	ID		08/12/2021		5,252,642							80,859	80,859			
AG1055	EDEN	ID		08/12/2021		21,061,765							146,690	146,690			
AG1063	RICKREALL	OR		12/10/2021		3,189,000							29,303	29,303			
AG1068	DALHART	TX		12/16/2021		11,076,031							102,145	102,145			
AG1069	FRESNO	CA		10/15/2021		3,575,919							72,144	72,144			
AG1072	WIBAUX	MT		03/16/2022		3,089,630							22,999	22,999			
AG1074	ROCKSDALE	TX		12/09/2021		1,447,126							13,911	13,911			
AG1076	AVENAL	CA		03/10/2022		9,587,245							177,429	177,429			
AG1077	FRESNO	CA		12/17/2021		12,779,925							248,475	248,475			
AG1078	FRESNO	CA		12/10/2021		1,538,537							96,559	96,559			
AG1079	BARTLESVILLE	OK		04/01/2022		9,505,336							182,359	182,359			
AG1080	SEMINOLE	TX		01/20/2022		5,039,141							94,530	94,530			
AG1081	TREMONTON	UT		12/15/2021		1,904,500							16,497	16,497			
AG1082	TREMONTON	UT		12/15/2021		314,614							3,851	3,851			
AG1084	TEXLINE	TX		03/30/2022		15,519,025							275,577	275,577			
AG1085	SEMINOLE	TX		01/20/2022		390,274							3,754	3,754			
AG1087	WHITEFACE	TX		04/25/2022		41,511,712							938,151	938,151			
AG1088	VARIOUS	TX		03/30/2022		11,072,519							269,763	269,763			
AG1090	SEMINOLE	TX		03/22/2022		13,901,380							124,789	124,789			
AG1091	MANSON	WA		05/02/2022		13,303,008							111,580	111,580			
AG1092	CHELAN	WA		05/02/2022		2,613,860							14,977	14,977			
AG1096	MOSES LAKE	WA		05/06/2022		7,105,389							38,545	38,545			
AG1097	REAGAN	TX		07/05/2022		1,553,232							11,329	11,329			
AG1098	GETTYSBURG	SD		08/01/2022		6,877,869							98,135	98,135			
AG1099	NUCKOLLS	NE		07/19/2022		3,484,017							23,988	23,988			
AG1100	DALHART	TX		07/01/2022		1,306,234							13,417	13,417			

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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
AG1101	PERSHING	NV		10/31/2022		5,011,401							33,605	33,605			
AG1104	NUCKOLLS	NE		07/19/2022		296,092							2,039	2,039			
AG1105	HIGHMORE	SD		09/23/2022		3,526,616							48,754	48,754			
AG1111	FALLS	TX		12/20/2022		398,059							2,012	2,012			
AG1117	PARADISE VALLEY	NV		02/21/2023		4,613,271							25,062	25,062			
AG1118	HEREFORD	TX		03/22/2023		2,990,921							18,980	18,980			
AG1122	HAZELTON	ID		09/01/2023		1,391,861							8,282	8,282			
AG1124	LAWTON	IA		09/13/2023		1,300,000							8,742	8,742			
BM00003	NEW YORK	NY		02/07/2020		5,092,376		5,034			5,034						
BM00004	NEW YORK	NY		02/07/2020		14,262,522		6,607			6,607						
BM00005	NEW YORK	NY		02/07/2020		5,052,060		2,262			2,262						
BM00007	ARLINGTON	VA		04/04/2022		34,896,492		23,760			23,760						
BM00008	BOSTON	MA		08/31/2022		23,158,546		12,922			12,922						
BM00009	VISALIA	CA		08/02/2022		17,929,364							55,283	55,283			
BM00010	TOWSON	MD		04/15/2022		9,678,433		47,453			47,453						
BM00015EUR	PALAISEAU	FRA		10/29/2021		18,493,973		79,196			79,196						
BM00016EUR	PALAISEAU	FRA		10/29/2021		215,984		925			925						
BM00017EUR	PALAISEAU	FRA		10/29/2021		1,100,135		4,711			4,711						
BM00018EUR	PALAISEAU	FRA		10/29/2021		325,822		2,098			2,098						
BM00019EUR	PALAISEAU	FRA		10/29/2021		11,646,058		75,686			75,686						
BM00020	LEXINGTON	KY		12/18/2023		3,449,364		11,158			11,158						
NC00001	PORTLAND	OR		11/30/2021		49,376,250							(123,750)	(123,750)			
NC00002	GLENDALE	CA		11/30/2021		40,698,000							(102,000)	(102,000)			
NC00003	SAN JOSE	CA		11/30/2021		45,186,750							(113,250)	(113,250)			
NC00004	SAN JOSE	CA		11/30/2021		39,301,500							(98,500)	(98,500)			
P150267	BRISTOL	PA		07/14/2022		152,747		(32)			(32)		337	337			
P150298	PHILADELPHIA	PA		07/14/2023		109,051		(4)			(4)		242	242			
P150299	PHILADELPHIA	PA		07/14/2023		104,299		(7)			(7)		231	231			
P150301	PHILADELPHIA	PA		07/14/2023		113,983		(6)			(6)		265	265			
P150308	PHILADELPHIA	PA		07/14/2023		104,916		(8)			(8)		249	249			
P150315	PHILADELPHIA	PA		08/14/2023		116,654		(4)			(4)		264	264			
P1908013340	IRVINE	CA		09/09/2019		283,313		61			61		917	917			
P1910014852	REDWOOD CITY	CA		11/21/2019		983,075							4,101	4,101			
P1910015085	SNOWFLAKE	AZ		02/06/2020		185,131		40			40		854	854			
P1910015275	NEWARK	NJ		01/18/2020		264,027							302	302			
P1910015438	MORAGA	CA		12/16/2019		765,926		151			151		3,049	3,049			
P1911015833	BEACH CITY	TX		01/09/2020		253,388		58			58		1,259	1,259			
P1911015884	ROCKLIN	CA		01/28/2020		867,209		3,151			3,151		2,973	2,973			
P1911015992	BETHANY	CT		12/26/2019		24,082		622			622		17,052	17,052			
P1911016090	MARIETTA	GA		12/19/2019		163,950		140			140		20,961	20,961			
P1912016246	SALISBURY	MA		02/18/2020		378,839							1,631	1,631			
P1912016339	LAS VEGAS	NV		01/16/2020		173,356		41			41		1,015	1,015			
P1912016529	RIVER VALE	NJ		12/27/2019		447,210		59			59						
P1912016573	RIO RANCHO	NM		02/03/2020		150,389		32			32		674	674			
P1912016596	ALOHA	OR		01/29/2020		283,037		2,954			2,954						
P1912016619	QUEEN CREEK	AZ		01/27/2020		367,572		525			525		1,098	1,098			
P1912016714	BRICK	NJ		02/18/2020		362,095		73			73		1,409	1,409			
P1912016715	ALTADENA AREA	CA		01/17/2020		975,132							4,532	4,532			
P1912016757	EUGENE	OR		01/13/2020		130,920							56,708	56,708			
P1912016777	MODESTO	CA		01/09/2020		269,381		60			60		1,369	1,369			
P1912016782	OAKVILLE	CT		01/06/2020		213,967		85			85		4,794	4,794			

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P1912016789	WEST PALM BEACH	FL		01/15/2020		209,072		373			373		795	795			
P1912016824	SANTA CLARITA	CA		02/25/2020		223,090		44			44		895	895			
P1912016880	DANVILLE	CA		01/22/2020		514,762		103			103		2,117	2,117			
P1912016892	ATLANTA	GA		01/13/2020		430,561							1,475	1,475			
P1912016907	HOLLYWOOD	MD		01/22/2020		374,702		78			78		1,612	1,612			
P1912016931	SAN DIEGO	CA		02/11/2020		450,579		112			112		2,462	2,462			
P1912016939	DESTIN	FL		02/03/2020		395,091		77			77		4,543	4,543			
P1912016979	NORCO	CA		01/15/2020		545,022		140			140		4,609	4,609			
P2001017008	GARDEN GROVE	CA		02/03/2020		285,317							1,123	1,123			
P2001017064	CORAL SPRINGS	FL		01/22/2020		96,587		19			19		365	365			
P2001017071	MILL SPRING	NC		02/06/2020		115,034		18			18		316	316			
P2001017123	LOS ALAMITOS	CA		02/03/2020		312,935		68			68		1,473	1,473			
P2001017125	HAMPSHIRE	IL		02/21/2020		243,265		52			52		1,099	1,099			
P2001017132	FAYETTEVILLE	GA		01/15/2020		400,309		85			85		1,783	1,783			
P2001017135	SAN DIEGO	CA		01/25/2020		667,736		156			156		2,239	2,239			
P2001017140	TAMPA	FL		02/11/2020		280,380		54			54		1,100	1,100			
P2001017149	SALEM	OR		02/11/2020		133,505		22			22		399	399			
P2001017220	LAS VEGAS	NV		02/10/2020		143,998		160			160		1,717	1,717			
P2001017256	HILLSBORO BEACH	FL		01/24/2020		505,212		105			105		2,281	2,281			
P2001017268	ORLANDO	FL		02/21/2020		163,398		317			317		618	618			
P2001017276	GRIFFIN	GA		02/07/2020		236,211		36			36		620	620			
P2001017290	WALLER	TX		02/11/2020		275,499		50			50		975	975			
P2001017339	WESLEY CHAPEL	FL		02/14/2020		212,400		42			42		2,116	2,116			
P2001017356	MENIFEE	CA		02/24/2020		361,947		1,292			1,292		1,259	1,259			
P2001017358	MUSKEGON	MI		02/25/2020		170,368		26			26		296	296			
P2001017359	ROXBURY	CT		02/10/2020		495,891		102			102		2,110	2,110			
P2001017362	ROUND ROCK	TX		02/12/2020		206,174		41			41		837	837			
P2001017370	SIMI VALLEY	CA		02/07/2020		471,527		98			98		2,027	2,027			
P2001017429	LOS ANGELES	CA		02/25/2020		184,332		40			40		905	905			
P2001017439	HOUSTON	TX		02/03/2020		174,803		34			34		701	701			
P2001017461	PATERSON	NJ		02/07/2020		302,126		61			61		1,235	1,235			
P2001017587	MARATHON	FL		02/22/2020		848,166		162			162		3,486	3,486			
P2001802485	WADSWORTH	OH		11/26/2019		98,592		20			20		545	545			
P2002017634	ORLANDO	FL		02/26/2020		171,842		38			38		824	824			
P2002017647	CORONA	CA		02/19/2020		372,849		98			98		3,256	3,256			
P2002017648	LOS ANGELES	CA		02/19/2020		1,057,245		147			147						
P2002017725	MORENO VALLEY	CA		02/24/2020		139,061		30			30		628	628			
P2002017871	GREENFIELD	WI		02/27/2020		137,903							543	543			
P2002017872	MILWAUKEE	WI		02/27/2020		147,889							582	582			
P2002017876	WOODBRIDGE	VA		02/26/2020		92,388		19			19		368	368			
P2002017906	MIAMI	FL		02/07/2020		389,118							1,337	1,337			
P2002017986	YORBA LINDA	CA		02/26/2020		462,439							26,350	26,350			
P2002018021	SUNNYVALE	CA		02/26/2020		1,137,884		252			252		5,454	5,454			
P2002802501	LIVERMORE	CA		01/31/2020		965,997		209			209		4,775	4,775			
P2002802507	OXNARD	CA		02/03/2020		455,233		92			92		2,638	2,638			
P2008802558	MILL VALLEY	CA		03/06/2020		652,744							3,309	3,309			
P2008802561	SHERMAN OAKS	CA		03/09/2020		789,631							5,818	5,818			
P2008802562	LA HABRA HEIGHTS	CA		03/09/2020		479,393							2,574	2,574			
P2008802567	RANCHO SANTA MARGARI	CA		02/24/2020		903,245							5,043	5,043			
P2009020033	WYCKOFF	NJ		10/16/2020		350,912		(111)			(111)		1,545	1,545			
P2009020045	CYPRESS	TX		10/26/2020		1,462,279		(532)			(532)		8,471	8,471			

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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
P2009020056	KEW GARDENS HILLS	NY		10/11/2019		170,476							760	760			
P2009020057	BRONX	NY		12/06/2019		362,533							1,790	1,790			
P2009020059	STATEN ISLAND	NY		10/24/2019		402,406							1,605	1,605			
P2009020060	CORONA	NY		02/14/2020		97,808		(356)			(356)		3,573	3,573			
P2009020061	MIAMI	FL		10/22/2019		165,695							698	698			
P2009020064	BROOKLYN	NY		10/25/2019		1,220,898							5,007	5,007			
P2009020065	BROOKLYN	NY		10/16/2019		410,603		(166)			(166)		1,499	1,499			
P2009020068	JAMAICA	NY		11/13/2019		278,366							1,081	1,081			
P2009020069	NEW YORK	NY		11/21/2019		1,414,277		(553)			(553)		4,896	4,896			
P2009020072	CAPE MAY	NJ		12/24/2019		146,124		(64)			(64)		586	586			
P2009020073	STATEN ISLAND	NY		01/30/2020		175,752		(153)			(153)		1,580	1,580			
P2009020077	CORONA	NY		02/03/2020		138,156		(57)			(57)		533	533			
P2009020079	REGO PARK	NY		12/23/2019		327,566		(139)			(139)		1,306	1,306			
P2009020080	PORTSMOUTH	NH		11/21/2019		31,589							2,193	2,193			
P2009020081	BROOKLYN	NY		03/18/2020		311,843		(127)			(127)		1,172	1,172			
P2009020082	FRESH MEADOWS	NY		11/06/2019		493,274		(627)			(627)		8,173	8,173			
P2009020084	BRONX	NY		12/06/2019		433,873		(180)			(180)		1,661	1,661			
P2009020085	FLUSHING	NY		03/13/2020		467,530							1,838	1,838			
P2009020086	JERICHO	NY		12/10/2019		397,246		(514)			(514)		2,187	2,187			
P2009020087	TINLEY PARK	IL		12/16/2019		160,000							2,090	2,090			
P2009020089	PHILADELPHIA	PA		12/20/2019		145,641							604	604			
P2009020090	STATEN ISLAND	NY		01/24/2020		366,965		(164)			(164)		1,551	1,551			
P2009020093	BROOKLYN	NY		03/12/2020		460,668		(309)			(309)		4,526	4,526			
P2009020095	STATEN ISLAND	NY		01/14/2020		286,234							1,372	1,372			
P2009020096	CEDARHURST	NY		02/06/2020		586,307							2,365	2,365			
P2009020097	ORLANDO	FL		01/03/2020		117,729							2,194	2,194			
P2009020100	DAVENPORT	FL		02/12/2020		145,652		(67)			(67)		649	649			
P2009020104	WHEATON	IL		01/31/2020		672,126							10,345	10,345			
P2009020105	REGO PARK	NY		02/18/2020		468,809							1,891	1,891			
P2009020107	MIAMI	FL		02/13/2020		321,466							1,325	1,325			
P2009020108	SEWELL	NJ		03/09/2020		230,895		(131)			(131)		2,207	2,207			
P2009020110	SPARTA	NJ		03/06/2020		126,895							17,270	17,270			
P2009020111	LONG BEACH	NY		02/28/2020		392,147							1,038	1,038			
P2009020112	COMMACK	NY		02/13/2020		17,741		(218)			(218)		3,341	3,341			
P2009020114	DALY CITY	CA		03/12/2020		300,711							1,225	1,225			
P2009020116	NEW YORK	NY		05/22/2020		347,692							1,191	1,191			
P2009020117	ROSLYN HEIGHTS	NY		02/21/2020		229,412							2,649	2,649			
P2009020118	SHERMAN OAKS	CA		03/02/2020		1,233,237		(523)			(523)		4,925	4,925			
P2009020120	BOSTON	MA		04/09/2020		1,537,792							5,303	5,303			
P2009020122	REGO PARK	NY		04/27/2020		114,619		(215)			(215)		2,600	2,600			
P2009020123	CORONA	NY		04/03/2020		906,596		(343)			(343)		3,008	3,008			
P2009020124	BETHEL ISLAND	CA		03/16/2020		557,491							2,316	2,316			
P2009020126	BROOKLYN	NY		04/13/2020		190,837		(74)			(74)		657	657			
P2009020127	ASTORIA	NY		05/12/2020		697,201		(269)			(269)		3,315	3,315			
P2009020128	FLUSHING	NY		05/08/2020		159,139		(63)			(63)		567	567			
P2009020129	BOCA RATON	FL		03/10/2020		299,219							1,021	1,021			
P2009020130	FLUSHING	NY		04/01/2020		537,532		(207)			(207)		1,847	1,847			
P2009020132	ISSAQUAH	WA		04/23/2020		511,431							12,333	12,333			
P2009020133	PLANTATION	FL		05/08/2020		155,149		(67)			(67)		900	900			
P2009020134	RIVERHEAD	NY		05/12/2020		99,665		(38)			(38)		340	340			
P2009020136	LODI	NJ		04/23/2020		127,568		(48)			(48)		420	420			

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P2009020138	JERSEY CITY	NJ		05/08/2020		217,591		(86)			(86)		775	775			
P2009020140	GLENDALE	NY		06/04/2020		471,074							1,019	1,019			
P2009020152	CROWLEY	TX		11/10/2020		275,161		(90)			(90)		1,157	1,157			
P2009020156	MISSOURI CITY	TX		11/13/2020		518,995		(134)			(134)		1,904	1,904			
P2009020157	AUBURN	WA		11/13/2020		330,615		(73)			(73)		826	826			
P2009020162	KATY	TX		11/13/2020		501,772		(99)			(99)		2,646	2,646			
P2009020165	KYLE	TX		11/17/2020		200,132		(45)			(45)		512	512			
P2009020166	CHARLOTTE	NC		11/19/2020		365,850		(95)			(95)		932	932			
P2009020168	ENCINO	CA		11/20/2020		602,579		(162)			(162)		2,744	2,744			
P2009020173	WOODBRIDGE	VA		11/20/2020		230,022		(62)			(62)		611	611			
P2009020174	LOS ANGELES	CA		11/25/2020		1,388,251		(43)			(43)						
P2009020175	DICKINSON	TX		11/23/2020		106,482		(239)			(239)		9,753	9,753			
P2009020176	PARADISE VALLEY	AZ		11/20/2020		2,464,417		(159)			(159)						
P2009020177	HOYTSVILLE	UT		11/20/2020		293,715		(77)			(77)		758	758			
P2009020179	OAK HILLS	CA		12/11/2020		447,308		(77)			(77)						
P2009020180	MIRAMAR	FL		12/02/2020		229,712		(48)			(48)		832	832			
P2009020187	HOUSTON	TX		12/03/2020		129,339		(38)			(38)		474	474			
P2009020191	DENVER	CO		11/30/2020		611,027		(19)			(19)						
P2009020196	HUNTERSVILLE	NC		11/30/2020		166,115		(196)			(196)		32,427	32,427			
P2009020200	HENRICO	VA		11/16/2020		186,658		(90)			(90)		703	703			
P2009020201	HOLLYWOOD	FL		11/16/2020		241,861		(131)			(131)		1,412	1,412			
P2009020204	HOLLYWOOD	FL		11/20/2020		289,043		(123)			(123)		903	903			
P2009020205	BOISE	ID		11/01/2020		201,432		(98)			(98)		777	777			
P2009020207	NEW ALBANY	OH		11/17/2020		253,995		(63)			(63)		100	100			
P2009020209	HUTCHINSON ISLAND	FL		11/13/2020		245,086		(212)			(212)		1,738	1,738			
P2009020210	CRANBURY	NJ		11/13/2020		114,455		(710)			(710)		271	271			
P2009020211	EL CAJON	CA		11/17/2020		659,247		(291)			(291)		2,156	2,156			
P2009020212	CHICAGO	IL		11/13/2020		231,432		(99)			(99)		724	724			
P2009020213	EAST DUNDEE	IL		11/16/2020		204,637		(102)			(102)		1,208	1,208			
P2009020214	FORT MYERS	FL		11/20/2020		242,817		(169)			(169)		2,675	2,675			
P2009020215	RIVERVEIW	FL		11/19/2020		148,514		(84)			(84)		732	732			
P2009020216	FRANKLIN	WI		11/18/2020		346,232		(156)			(156)		1,220	1,220			
P2009020218	BROWNSBURG	IN		11/12/2020		430,754		(198)			(198)		2,019	2,019			
P2009020220	OAK RIDGE	NC		11/18/2020		375,560		(731)			(731)		4,968	4,968			
P2009020222	RANCHO MIRAGE	CA		11/18/2020		324,949		(165)			(165)		1,030	1,030			
P2009020224	TROUTDALE	OR		11/19/2020		439,462		(227)			(227)		1,251	1,251			
P2009020226	EL CAJON	CA		11/30/2020		1,240,065		(343)			(343)		5,091	5,091			
P2009020228	HOUSTON	TX		12/11/2020		274,704		(71)			(71)		1,173	1,173			
P2009020230	MYRTLE BEACH	SC		12/04/2020		196,342		(60)			(60)		635	635			
P2009020231	PARAMOUNT	CA		12/28/2020		252,266		(682)			(682)		3,681	3,681			
P2009020232	HURRICANE	UT		12/04/2020		249,617		(57)			(57)		855	855			
P2009020238	INDIAN WELLS	CA		11/28/2020		523,078							2,224	2,224			
P2009020239	HILTON HEAD ISLAND	SC		11/25/2020		1,755,007		(70)			(70)						
P2009020240	SANTA FE	NM		11/21/2020		564,833							1,891	1,891			
P2009020241	ESCONDIDO	CA		11/14/2020		201,853		(108)			(108)		759	759			
P2009020250	FALLBROOK	CA		11/24/2020		438,997		(199)			(199)		1,307	1,307			
P2009020251	RICHARDSON	TX		11/25/2020		30,655		(574)			(574)		2,898	2,898			
P2009020252	HOLT	MO		11/17/2020		207,317		(76)			(76)		690	690			
P2009020254	WESLEY CHAPEL	FL		12/11/2020		231,619		(52)			(52)		784	784			
P2009020255	UPPER MARLBORO	MD		12/14/2020		237,408		(67)			(67)		684	684			
P2009020256	MISSOURI CITY	TX		12/10/2020		886,893		(206)			(206)		3,226	3,226			

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P2009020262	WEST GROVE	PA		11/18/2020		298,309		(165)			(165)		1,169	1,169			
P2009020263	SANTA MARGARITA	CA		11/06/2020		414,299		(233)			(233)		1,665	1,665			
P2009020265	ENCINO	CA		11/18/2020		2,449,817		(1,634)			(1,634)		4,096	4,096			
P2009020267	FAIRFIELD	CA		11/21/2020		699,689		(371)			(371)		2,522	2,522			
P2009020268	FILLMORE	CA		11/19/2020		436,696		(284)			(284)		2,223	2,223			
P2009020271	SONOMA	CA		11/12/2020		764,987		(376)			(376)		2,464	2,464			
P2009020274	PASADENA	MD		11/18/2020		449,778		(240)			(240)		1,656	1,656			
P2009020275	LAWRENCEVILLE	GA		11/18/2020		220,131		(119)			(119)		827	827			
P2009020277	LOS ANGELES	CA		11/18/2020		392,241		(196)			(196)		1,299	1,299			
P2009020282	HUDSON	FL		11/17/2020									323	323			
P2009020287	GERMANTOWN	MD		11/20/2020		154,595		(85)			(85)		557	557			
P2009020289	WESTLAKE	OH		11/12/2020		106,491		(61)			(61)		444	444			
P2009020292	FREEHOLD	NJ		11/13/2020		669,456		(769)			(769)		6,313	6,313			
P2009020293	MACOMB	MI		11/20/2020		313,789		(161)			(161)		721	721			
P2009020294	KATY	TX		11/16/2020		150,584		(79)			(79)		538	538			
P2009020295	SAN BERNARDINO	CA		11/17/2020		368,877		(189)			(189)		1,276	1,276			
P2009020297	LAKE ELSINORE	CA		11/06/2020		413,988		(98)			(98)						
P2009020300	TACOMA	WA		11/16/2020		350,218		(187)			(187)		1,289	1,289			
P2009020301	RENTON	WA		11/06/2020		456,319		(270)			(270)		1,864	1,864			
P2009020302	MOJAVE	CA		11/20/2020		110,852		(57)			(57)		379	379			
P2009020303	YPSILANTI	MI		11/20/2020		181,171		(102)			(102)		726	726			
P2009020307	RIMROCK	AZ		11/20/2020		130,749		(74)			(74)		534	534			
P2009020308	SAN MATEO	CA		11/20/2020		1,108,990		(608)			(608)		4,267	4,267			
P2009020309	PASADENA	MD		11/13/2020		247,299		(127)			(127)		855	855			
P2009020310	SACRAMENTO	CA		11/18/2020		259,384		(144)			(144)		1,016	1,016			
P2009020311	TRACY	CA		11/17/2020		462,277		(253)			(253)		1,774	1,774			
P2009020312	RENTON	WA		11/17/2020		660,982		(395)			(395)		2,927	2,927			
P2009020313	LOS ANGELES	CA		11/17/2020		294,444		(192)			(192)		2,765	2,765			
P2009020314	ELMWOOD PARK	NJ		11/20/2020		315,538		(76)			(76)						
P2009020315	DENVER	CO		11/12/2020		506,029		(132)			(132)						
P2009020319	DACONO	CO		12/11/2020		344,884		(97)			(97)		994	994			
P2009020320	FATE	TX		12/14/2020		338,225		(88)			(88)		855	855			
P2009020322	CRYSTAL LAKE	IL		12/15/2020		267,628		(65)			(65)		885	885			
P2009020323	CHARLOTTE	NC		12/15/2020		200,391		(50)			(50)		691	691			
P2009020324	RICHMOND	TX		12/22/2020		400,474		(107)			(107)		895	895			
P2009020326	CELEBRATION	FL		12/16/2020		102,563		(180)			(180)		1,803	1,803			
P2009020327	BELFORD	NJ		01/19/2021		406,517		(63)			(63)		1,731	1,731			
P2009020330	CHATSWORTH	CA		12/18/2020		844,676		(236)			(236)		3,526	3,526			
P2009020334	CAPITOLA	CA		12/18/2020		991,011		(76)			(76)		30	30			
P2009020336	HEMET	CA		12/21/2020		265,384		(79)			(79)		835	835			
P2009020338	PEORIA	AZ		12/29/2020		166,952		(37)			(37)		414	414			
P2009020339	EL CAJON	CA		12/14/2020		944,557		(390)			(390)		3,068	3,068			
P2009020340	AVONDALE	AZ		12/03/2020		178,740		(92)			(92)		826	826			
P2009020341	ANNAPOLIS	MD		12/01/2020		331,647		(198)			(198)		1,430	1,430			
P2009020342	DESERT HOT SPRINGS	CA		12/08/2020		289,395		(108)			(108)		1,035	1,035			
P2009020345	PORTERVILLE	CA		12/14/2020		336,491		(133)			(133)		1,135	1,135			
P2009020348	AUGUSTA	MO		12/02/2020		392,867		(196)			(196)		1,538	1,538			
P2009020351	HOUSTON	TX		12/10/2020		411,804		(179)			(179)		1,648	1,648			
P2009020355	BRONX	NY		09/30/2020		431,298		(221)			(221)		1,543	1,543			
P2009020356	NEW YORK	NY		09/30/2020		470,644							1,716	1,716			
P2009020359	DULUTH	GA		10/01/2020		173,501		(132)			(132)		934	934			

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P2009020364	QUEENS VILLAGE	NY		10/02/2020		443,615		(223)			(223)		1,545	1,545			
P2009020365	PLAINVIEW	NY		10/02/2020		530,325		(270)			(270)		1,886	1,886			
P2009020369	FLUSHING	NY		10/06/2020		257,589		(131)			(131)		916	916			
P2009020370	LAKE WORTH	FL		10/06/2020		356,164							1,299	1,299			
P2009020372	NEW YORK	NY		10/07/2020		1,028,069		(3,149)			(3,149)						
P2009020374	KENT	WA		10/09/2020		507,332							1,731	1,731			
P2009020375	NORTHPORT	NY		10/09/2020		553,379		(276)			(276)		1,927	1,927			
P2009020376	MELVILLE	NY		10/09/2020		1,314,414		(661)			(661)		4,576	4,576			
P2009020378	BEAUFORT	SC		10/09/2020		222,856							898	898			
P2009020379	NORTHPORT	NY		10/13/2020		508,149		(255)			(255)		1,758	1,758			
P2009020383	CRANFORD	NJ		10/15/2020		165,385		(326)			(326)		3,038	3,038			
P2009020385	AUSTIN	TX		10/15/2020		655,967		(343)			(343)		2,642	2,642			
P2009020386	ESTACADA	OR		10/16/2020		366,869		(542)			(542)		5,159	5,159			
P2009020387	NEW WAVERLY	TX		10/16/2020		537,215		(290)			(290)		2,639	2,639			
P2009020392	SALEM	OR		10/19/2020		420,021		(223)			(223)		1,590	1,590			
P2009020393	VALLEY STREAM	NY		10/20/2020		378,468							1,354	1,354			
P2009020396	OAKLAND	CA		10/20/2020		643,823		(324)			(324)		2,246	2,246			
P2009020398	DELRAY BEACH	FL		10/20/2020									393	393			
P2009020401	BROOKLYN	NY		10/21/2020		809,621		(424)			(424)		3,020	3,020			
P2009020402	RED BANK	NJ		10/21/2020		360,510		(228)			(228)		1,701	1,701			
P2009020403	ESTACADA	OR		10/22/2020									1,583	1,583			
P2009020407	ROCHESTER	NY		10/23/2020		114,518		(55)			(55)		415	415			
P2009020408	LYNBROOK	NY		10/23/2020		424,880		(211)			(211)		1,451	1,451			
P2009020412	HICKSVILLE	NY		10/23/2020		435,599							1,592	1,592			
P2009020415	STERLING HEIGHTS	MI		10/23/2020		157,500		(105)			(105)		509	509			
P2009020416	NEW HYDE PARK	NY		10/26/2020		684,310		(340)			(340)		2,320	2,320			
P2009020417	HICKSVILLE	NY		10/26/2020		530,330		(270)			(270)		1,886	1,886			
P2009020419	SACRAMENTO	CA		10/26/2020		217,663							941	941			
P2009020421	TURNER	OR		10/27/2020		467,706		(232)			(232)		1,067	1,067			
P2009020423	RICHMOND HILL	NY		10/28/2020		505,955							1,960	1,960			
P2009020424	PARRISH	FL		10/28/2020		210,768							769	769			
P2009020430	SALEM	OR		10/30/2020		291,472		(909)			(909)		4,683	4,683			
P2009020432	BAYSIDE	NY		10/30/2020		395,514							1,345	1,345			
P2009020434	BULVERDE	TX		12/22/2020		244,448		(83)			(83)		1,290	1,290			
P2009020435	SNELLVILLE	GA		12/09/2020		222,986		(56)			(56)						
P2009020436	STOCKTON	CA		12/29/2020		181,542		(402)			(402)		11,673	11,673			
P2009020437	ALEXANDRIA	VA		12/24/2020		413,500		(97)			(97)		1,309	1,309			
P2009020438	LEHIGH ACRES	FL		12/31/2020		165,843		(31)			(31)						
P2009020439	JACKSONVILLE	FL		12/23/2020		266,362		(69)			(69)		860	860			
P2009020441	FRISCO	TX		12/23/2020		511,140		(128)			(128)		1,961	1,961			
P2009020442	PALM BEACH GARDENS	FL		12/23/2020		225,227		(57)			(57)		812	812			
P2009020445	NEVADA CITY	CA		12/30/2020		316,727		(69)			(69)		1,027	1,027			
P2009020446	SANTA BARBARA	CA		12/26/2020		703,321		(21)			(21)						
P2009020447	PRESCOTT VALLEY	AZ		12/24/2020		201,939		(53)			(53)		759	759			
P2009020452	SAN DIEGO	CA		01/05/2021		904,749		(28)			(28)						
P2009020454	TRACY	CA		12/30/2020		361,449		(124)			(124)		6,585	6,585			
P2009020459	DORAL	FL		12/30/2020		245,833		(74)			(74)		1,157	1,157			
P2009020460	SUGAR LAND	TX		12/30/2020		273,756		(498)			(498)		120,619	120,619			
P2009020461	BAKERSFIELD	CA		12/29/2020		320,659		(5)			(5)						
P2009020462	WEST HILLS	CA		12/17/2020		794,916		(83)			(83)						
P2009020463	FIRESTONE	CO		12/31/2020		462,917		(124)			(124)		1,812	1,812			

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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
P2009020464	TAMPA	FL		01/04/2021		186,547		(44)			(44)		591	591			
P2009020465	LOS ANGELES	CA		12/16/2020		797,111		(240)			(240)		3,046	3,046			
P2009020466	ORLANDO	FL		12/31/2020		601,015		(179)			(179)		1,256	1,256			
P2009020467	MIAMI LAKES	FL		01/08/2021		566,279		(131)			(131)		531	531			
P2009020474	EDGEWOOD	MD		01/08/2021		150,930		(43)			(43)		1,047	1,047			
P2009020477	SHERMAN OAKS	CA		01/05/2021		1,016,379		(53)			(53)						
P2009020479	ROSELLE	IL		01/06/2021		187,740		(34)			(34)		556	556			
P2009020480	KYLE	TX		01/11/2021		214,033		(43)			(43)		528	528			
P2009020481	KING OF PRUSSIA	PA		01/06/2021		168,649		(90)			(90)		1,778	1,778			
P2009020483	BERWYN	IL		01/08/2021		220,363		(57)			(57)		1,087	1,087			
P2009020484	LAGUNA HILLS	CA		12/28/2020		611,962		(99)			(99)						
P2009020485	CLEARWATER	FL		12/29/2020		250,089		(64)			(64)		1,055	1,055			
P2009020486	STUDIO CITY	CA		12/29/2020		1,484,288		(135)			(135)						
P2009020490	GLENDALE	AZ		01/04/2021		273,588		(91)			(91)		1,719	1,719			
P2009020491	STAFFORD	VA		01/08/2021		335,100		(85)			(85)		1,182	1,182			
P2009020492	ORLANDO	FL		01/07/2021		292,175		(68)			(68)		1,229	1,229			
P2009020493	PIEDMONT	SC		01/08/2021		189,897		(49)			(49)		976	976			
P2009020495	APPLE VALLEY	CA		01/11/2021		338,458		(85)			(85)		686	686			
P2009020497	DALLAS	TX		01/07/2021		217,889		(59)			(59)		911	911			
P2009020498	LEHIGH ACRES	FL		01/12/2021		138,619		(33)			(33)		399	399			
P2009020500	BALTIMORE	MD		01/08/2021		171,565		(48)			(48)		1,521	1,521			
P2009020503	SUISUN CITY	CA		01/12/2021		287,261		(72)			(72)		1,012	1,012			
P2009020504	LOS ANGELES	CA		01/01/2021		834,947		(78)			(78)		7	7			
P2009020505	CAMPBELL	CA		01/21/2021		760,591		(23)			(23)						
P2009020507	SPRING	TX		01/12/2021		145,004		(37)			(37)		496	496			
P2009020508	WEST VALLEY CITY	UT		01/13/2021		209,610		(44)			(44)		565	565			
P2009020509	SACRAMENTO	CA		01/14/2021		214,133		(61)			(61)		626	626			
P2009020511	NORTH PALM BEACH	FL		01/15/2021		264,066		(70)			(70)		1,013	1,013			
P2009020512	CEDAR HILL	TX		01/15/2021		591,426		(196)			(196)		4,440	4,440			
P2009020514	SAN JOSE	CA		02/04/2021		972,890		(147)			(147)						
P2009020516	HOUSTON	TX		01/15/2021		173,837		(58)			(58)		658	658			
P2009020517	DETROIT	MI		01/21/2021		508,423		(128)			(128)		1,561	1,561			
P2009020518	EL DORADO HILLS	CA		01/22/2021		1,592,520		(48)			(48)						
P2009020519	EDMOND	OK		01/19/2021		473,094		(111)			(111)		1,488	1,488			
P2009020521	GERMANTOWN	TN		01/15/2021		744,158		(192)			(192)		2,386	2,386			
P2009020522	JACKSONVILLE	FL		01/19/2021		229,590		(56)			(56)		510	510			
P2009020525	CHESAPEAKE	VA		01/20/2021		198,136		(53)			(53)		771	771			
P2009020526	SPICEWOOD	TX		01/15/2021		2,201,148		(566)			(566)		10,131	10,131			
P2009020527	PASADENA	TX		01/21/2021		182,445		(49)			(49)		821	821			
P2009020528	COALINGA	CA		01/25/2021		177,232		(42)			(42)		561	561			
P2009020529	BURLINGTON	NJ		01/22/2021		144,314		(45)			(45)		561	561			
P2009020531	MIAMI	FL		01/22/2021		401,853		(92)			(92)		1,212	1,212			
P2009020533	BRADENTON	FL		01/22/2021		223,124		(53)			(53)		724	724			
P2009020534	AMBOY	WA		01/21/2021		386,326		(94)			(94)		1,296	1,296			
P2009020535	NEW CASTLE	DE		02/05/2021		103,418		(49)			(49)		1,786	1,786			
P2009020536	LAUDERHILL	FL		01/29/2021		241,291		(66)			(66)		959	959			
P2009020537	PEMBROKE PINES	FL		01/29/2021		230,950		(63)			(63)		918	918			
P2009020541	CENTREVILLE	VA		01/25/2021		316,773		(77)			(77)		1,411	1,411			
P2009020544	PALO CEDRO	CA		01/28/2021		547,116		(160)			(160)		2,193	2,193			
P2009020545	LOS ANGELES	CA		02/18/2021		320,030		(84)			(84)		1,213	1,213			
P2009020546	HYATTSVILLE	MD		02/05/2021		193,436		(48)			(48)		659	659			

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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
P2009020547	BRADENTON	FL		01/27/2021		158,966		(44)			(44)		1,961	1,961			
P2009020548	MESQUITE	TX		01/29/2021		156,569		(44)			(44)		448	448			
P2009020549	HUMBLE	TX		01/29/2021		169,478		(43)			(43)		520	520			
P2009020550	MISSOURI CITY	TX		02/04/2021		645,968		(68)			(68)		3,420	3,420			
P2009020552	BRANDYWINE	MD		01/27/2021		253,061		(61)			(61)		831	831			
P2009020554	LANHAM	MD		01/27/2021		259,808		(63)			(63)		853	853			
P2009020555	HIAWASSEE	GA		01/29/2021		140,660		(47)			(47)		532	532			
P2009020556	SPRING HILL	FL		01/28/2021		183,570		(36)			(36)		502	502			
P2009020557	PITTSBURG	CA		02/05/2021		342,444		(87)			(87)		1,191	1,191			
P2009020558	IRVING	TX		02/04/2021		191,232		(30)			(30)		526	526			
P2009020561	SOUTHWEST RANCHES	FL		02/11/2021		366,214		(108)			(108)		1,443	1,443			
P2009020562	LOS ANGELES	CA		02/01/2021		689,064		(184)			(184)		9,830	9,830			
P2009020563	SOUTH BEND	IN		01/29/2021		172,219		(62)			(62)		1,044	1,044			
P2009020565	HAGERSTOWN	MD		02/03/2021		320,599		(91)			(91)		1,024	1,024			
P2009020566	ROSWELL	GA		01/19/2021		575,921		(180)			(180)		3,938	3,938			
P2009020568	NEWARK	CA		02/02/2021		605,119		(133)			(133)						
P2009020569	WASHINGTON	DC		02/12/2021		243,074		(94)			(94)		1,090	1,090			
P2009020570	FREMONT	CA		02/02/2021		564,094		(124)			(124)						
P2009020571	FORT WASHINGTON	MD		02/05/2021		255,347		(76)			(76)		895	895			
P2009020572	BALTIMORE	MD		02/04/2021		173,190		(41)			(41)		545	545			
P2009020573	CHICAGO	IL		02/09/2021		191,424		(51)			(51)		571	571			
P2009020574	CLARKSBURG	MD		02/09/2021		325,960		(127)			(127)		3,898	3,898			
P2009020575	MODESTO	CA		02/08/2021		370,101		(259)			(259)		3,298	3,298			
P2009020577	BOERNE	TX		02/05/2021		699,620		(146)			(146)		611	611			
P2009020578	WOODBRIDGE	VA		02/10/2021		192,548		(45)			(45)		469	469			
P2009020580	BRIDGETON	NJ		02/10/2021		150,360		(39)			(39)		428	428			
P2009020582	TINLEY PARK	IL		02/16/2021		190,887		(54)			(54)		620	620			
P2009020585	FORT LUPTON	CO		02/11/2021		604,518		(198)			(198)		2,808	2,808			
P2009020587	WOOD DALE	IL		02/17/2021		305,023		(84)			(84)		948	948			
P2009020589	FAIR OAKS	CA		01/26/2021		466,411							1,655	1,655			
P2009020591	RANCHO MISSION VIEJO	CA		01/20/2021		420,528		(139)			(139)		1,568	1,568			
P2009020595	PARSIPPANY-TROY HILL	NJ		02/22/2021		195,619		(111)			(111)		1,660	1,660			
P2009020596	LITTLETON	CO		02/12/2021		216,459		(68)			(68)		764	764			
P2009020598	DUNDALK	MD		02/16/2021		161,560		(49)			(49)		523	523			
P2009020599	ST PETE BEACH	FL		03/12/2021		1,896,192		(644)			(644)		8,223	8,223			
P2009020600	PORT SAINT LUCIE	FL		02/24/2021		244,752		(58)			(58)		398	398			
P2009020602	MATAWAN	NJ		02/19/2021		278,661		(101)			(101)		937	937			
P2009020603	GALVESTON	TX		03/03/2021		1,494,941		(466)			(466)		6,625	6,625			
P2009020605	LOS ANGELES	CA		02/18/2021		1,102,467		(101)			(101)						
P2009020606	DERBY	KS		02/22/2021		233,489		(83)			(83)		858	858			
P2009020607	STERLING	VA		02/19/2021		303,172		(110)			(110)		1,043	1,043			
P2009020609	NILES	IL		03/01/2021		224,613		(78)			(78)		797	797			
P2009020610	BELLEVILLE	NJ		02/23/2021		303,737		(103)			(103)		1,049	1,049			
P2009020611	BLADENSBURG	MD		02/23/2021		245,684		(64)			(64)		625	625			
P2009020613	NEW BRAUNFELS	TX		02/23/2021		494,165		(161)			(161)		1,970	1,970			
P2009020614	DENVER	CO		02/22/2021		929,182		(274)			(274)		3,662	3,662			
P2009020615	MANASSAS	VA		02/25/2021		380,708		(113)			(113)		1,181	1,181			
P2009020616	LEHIGH ACRES	FL		03/02/2021		221,105		(54)			(54)		852	852			
P2009020618	MARIETTA	GA		02/26/2021		520,913		(209)			(209)		2,121	2,121			
P2009020619	NORTH LAS VEGAS	NV		02/26/2021		265,914		(86)			(86)		931	931			
P2009020620	ANDERSON	SC		02/25/2021		143,386		(88)			(88)		1,750	1,750			

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P2009020621	CARTHAGE	TX		03/01/2021		45,408		(743)			(743)		16,940	16,940			
P2009020622	KNOXVILLE	MD		02/26/2021		246,690		(93)			(93)		606	606			
P2009020624	AHWAHNEE	CA		02/25/2021		855,197		(310)			(310)		9,226	9,226			
P2009020627	VALLEJO	CA		03/03/2021		187,509		(39)			(39)		4,090	4,090			
P2009020628	EVANSTON	IL		03/05/2021		217,282		(82)			(82)		1,792	1,792			
P2009020629	CRESTED BUTTE	CO		03/01/2021		849,258		(205)			(205)		1,500	1,500			
P2009020630	FORT WORTH	TX		03/02/2021		236,141		(70)			(70)		728	728			
P2009020631	PETALUMA	CA		02/26/2021		1,061,078		(326)			(326)		2,509	2,509			
P2009020633	LADY LAKE	FL		02/26/2021		566,714		(204)			(204)		2,687	2,687			
P2009020635	SAN ANTONIO	TX		03/04/2021		411,997		(128)			(128)		1,385	1,385			
P2009020636	FORT PIERCE	FL		03/02/2021		148,840		(18)			(18)		593	593			
P2009020637	HAGERSTOWN	MD		03/04/2021		132,156		(45)			(45)		707	707			
P2009020640	MIAMI	FL		02/12/2021		289,708		(90)			(90)		1,094	1,094			
P2009020644	SAINT PETERSBURG	FL		03/10/2021		247,880		(67)			(67)		1,302	1,302			
P2009020645	DALLAS	TX		03/11/2021		95,932		(163)			(163)		4,895	4,895			
P2009020647	LAND O LAKES	FL		03/12/2021		163,441		(53)			(53)		320	320			
P2009020650	NEW SMYRNA BEACH	FL		03/08/2021		318,720		(97)			(97)		1,484	1,484			
P2009020652	WOODLAND HILLS	CA		03/12/2021		1,172,751		(366)			(366)		5,779	5,779			
P2009020654	PENNSAUKEN	NJ		03/10/2021		139,233		(71)			(71)		5,729	5,729			
P2009020655	HUDSON	WI		03/10/2021		249,468		(82)			(82)		913	913			
P2009021326	BOCA RATON	FL		12/11/2020		520,018		(303)			(303)		1,852	1,852			
P2009021327	ORLANDO	FL		12/15/2020		147,870		(101)			(101)		622	622			
P2009021328	EAST MEADOW	NY		12/16/2020		356,497		(216)			(216)		448	448			
P2009021329	SCARSDALE	NY		12/16/2020		1,495,550		(931)			(931)		5,916	5,916			
P2009021332	MIRAMAR	FL		12/29/2020		36,934		(241)			(241)		4,197	4,197			
P2009021333	HEMET	CA		01/04/2021		357,713		(216)			(216)		1,349	1,349			
P2009021334	ORLANDO	FL		01/06/2021		112,311		(64)			(64)		389	389			
P2009021335	POMPANO BEACH	FL		01/07/2021		147,905		(90)			(90)		562	562			
P2009021337	AVENTURA	FL		01/08/2021		491,420							1,755	1,755			
P2009021338	BROOKLYN	NY		01/11/2021		431,004		(250)			(250)		1,526	1,526			
P2009021339	FORT WORTH	TX		01/11/2021		454,648		(1,330)			(1,330)						
P2009021341	FORT LAUDERDALE	FL		01/12/2021		238,622		(137)			(137)		828	828			
P2009021342	NYACK	NY		01/12/2021		753,620		(437)			(437)		1,774	1,774			
P2009021343	IRVINE	CA		01/13/2021		1,842,689		(1,272)			(1,272)		8,923	8,923			
P2009021345	MONTAUK	NY		01/13/2021		878,226		(483)			(483)		2,855	2,855			
P2009021346	NEW YORK	NY		01/14/2021		1,126,553		(594)			(594)		3,432	3,432			
P2009021349	MARS	PA		01/15/2021		106,189		(84)			(84)		1,349	1,349			
P2009021350	PALMDALE	CA		01/20/2021		99,702		(65)			(65)		406	406			
P2009021352	LAS VEGAS	NV		01/20/2021		113,332		(65)			(65)		393	393			
P2009021354	NEW YORK	NY		01/22/2021									347	347			
P2009021356	EAST ELMHURST	NY		01/26/2021		487,248							1,572	1,572			
P2009021357	WHITESTONE	NY		01/26/2021		794,349							3,094	3,094			
P2009021359	DOVER	NH		01/28/2021		340,270		(217)			(217)		1,397	1,397			
P2009021361	ROCHELLE PARK	NJ		01/28/2021		188,346		(148)			(148)		1,024	1,024			
P2009021362	SAN DIEGO	CA		01/29/2021		298,388		(173)			(173)		1,056	1,056			
P2009021363	WHITESTONE	NY		01/29/2021		131,243		(227)			(227)		1,840	1,840			
P2009021364	EAST WENATCHEE	WA		01/29/2021		157,454		(611)			(611)		7,246	7,246			
P2009021365	FLORAL PARK	NY		01/29/2021		130,949		(104)			(104)		657	657			
P2009021367	BROOKLYN	NY		01/29/2021		728,748							2,522	2,522			
P2009021369	SAN JACINTO	CA		02/01/2021		285,248		(122)			(122)						
P2009021373	MARATHON	FL		02/02/2021		132,908		(76)			(76)		458	458			

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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
P2009021374	HAPPY VALLEY	OR		02/02/2021		164,345		(830)			(830)		3,844	3,844			
P2009021375	MELVILLE	NY		02/03/2021		459,398		(247)			(247)		1,452	1,452			
P2009021376	MIDDLE VILLAGE	NY		02/03/2021		593,185		(347)			(347)		2,132	2,132			
P2009021377	BROOKLYN	NY		02/03/2021		567,995		(707)			(707)		4,155	4,155			
P2009021378	ROSLYN	NY		02/03/2021		1,021,889		(566)			(566)		3,372	3,372			
P2009021379	OSSINING	NY		02/03/2021		256,644		(138)			(138)		811	811			
P2009021381	DACULA	GA		02/04/2021		149,627		(84)			(84)		504	504			
P2009021382	BUCKSPORT	ME		02/04/2021		130,253		(206)			(206)		1,666	1,666			
P2009021384	KEW GARDEN HILLS	NY		02/04/2021		158,924		(95)			(95)		596	596			
P2009021386	INWOOD	NY		02/04/2021		601,200		(343)			(343)		2,083	2,083			
P2009021387	HOWARD BEACH	NY		02/04/2021		427,595		(255)			(255)		3,198	3,198			
P2009021388	COLLEGE POINT	NY		02/04/2021		254,079							1,171	1,171			
P2009021390	HIDDEN VALLEY LAKE	CA		02/05/2021		381,006		(201)			(201)		767	767			
P2009021391	SKOWHEGAN	ME		02/05/2021		190,058							583	583			
P2009021392	EAST ELMHURST	NY		02/05/2021		760,273		(421)			(421)		2,509	2,509			
P2009021394	NEW YORK	NY		02/05/2021		504,724							1,892	1,892			
P2009021395	TINTON FALLS	NJ		02/05/2021		278,239							1,119	1,119			
P2009021396	VALLEY STREAM	NY		02/08/2021		144,694		(180)			(180)		2,660	2,660			
P2009021397	MIAMI SPRINGS	FL		02/08/2021		351,103		(208)			(208)		1,290	1,290			
P2009021398	DOWNEY	CA		02/08/2021		554,886		(325)			(325)		1,995	1,995			
P2009021402	PARKLAND	FL		02/09/2021		667,459		(392)			(392)		2,417	2,417			
P2009021403	MIDDLE VILLAGE	NY		02/10/2021		592,126		(279)			(279)						
P2009021406	SANTA ANA	CA		02/12/2021		352,897		(210)			(210)		1,298	1,298			
P2009021407	NEW HAMPTON	NY		02/12/2021		249,714		(337)			(337)		1,902	1,902			
P2009021408	UPPER DARBY	PA		02/12/2021		103,756		(57)			(57)		335	335			
P2009021411	QUAKERTOWN	PA		02/16/2021		364,642		(210)			(210)		1,283	1,283			
P2009021413	FRESNO	CA		02/17/2021		177,582		(105)			(105)		636	636			
P2009021415	BRAINTREE	MA		02/17/2021		625,079		(366)			(366)		2,246	2,246			
P2009021418	PALOS HEIGHTS	IL		02/22/2021		690,028		(393)			(393)		2,377	2,377			
P2009021419	EI MONTE	CA		02/22/2021		567,504		(243)			(243)		232	232			
P2009021420	ALBANY	NY		02/23/2021		148,439		(88)			(88)		364	364			
P2009021430	FLUSHING	NY		02/23/2021		96,318							374	374			
P2009021431	GREENWOOD LAKE	NY		02/24/2021		254,359		(155)			(155)		975	975			
P2009021432	SYOSSET	NY		02/25/2021		466,547		(288)			(288)		1,827	1,827			
P2009021433	WAXHAW	NC		02/25/2021		203,359		(119)			(119)		495	495			
P2009021436	KENT	WA		02/25/2021		580,715							1,966	1,966			
P2009021437	VILLE PLATTE	LA		02/25/2021		106,177							377	377			
P2009021467	FOREST HILLS	NY		02/08/2021		1,274,765		(693)			(693)						
P2009021468	NEW CITY	NY		02/10/2021		488,110		(301)			(301)		1,908	1,908			
P2009021469	HAWTHORNE	CA		03/01/2021		390,425		(225)			(225)		1,415	1,415			
P2009021471	GLEN MILLS	PA		03/01/2021		553,483		(251)			(251)		1,606	1,606			
P2009021472	GRESHAM	OR		03/02/2021		504,050							1,780	1,780			
P2009021473	HIGHLAND BEACH	FL		03/03/2021		250,132		(138)			(138)		820	820			
P2009021475	CANTON	MA		03/03/2021		336,941		(199)			(199)		1,229	1,229			
P2009021476	HAVERTOWN	PA		03/04/2021		284,438		(166)			(166)		1,332	1,332			
P2009021477	TORRANCE	CA		03/05/2021		186,574		(103)			(103)		612	612			
P2009021478	PASADENA	TX		03/05/2021		121,889		(367)			(367)		1,812	1,812			
P2009021479	ALBANY	NY		03/05/2021		132,669		(77)			(77)		477	477			
P2009021480	CLERMONT	FL		03/08/2021		152,467		(96)			(96)		618	618			
P2009021545	GIG HARBOR	WA		03/15/2021		435,394		(250)			(250)		1,574	1,574			
P2009021548	AUBURN	WA		03/15/2021		325,457							1,298	1,298			

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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
P2009021549	ROCKY POINT	NY		03/15/2021		287,079							1,035	1,035			
P2009021550	NEW YORK	NY		03/15/2021		492,082							3,854	3,854			
P2009021553	WESTON	FL		03/16/2021		912,300		(508)			(508)		3,145	3,145			
P2009021554	BRIDGEPORT	CT		03/16/2021		245,211		(151)			(151)		991	991			
P2009021555	CUTLER BAY	FL		03/16/2021		248,332							913	913			
P2009021556	OCEAN	NJ		03/16/2021		352,238		(196)			(196)		1,234	1,234			
P2009021558	BROOKLYN	NY		03/16/2021		405,125							1,691	1,691			
P2009021560	MIAMI BEACH	FL		03/17/2021		306,020		(178)			(178)		1,117	1,117			
P2009021561	GEORGETOWN	DE		03/17/2021		357,628		(268)			(268)		5,023	5,023			
P2009021562	GLEN HEAD	NY		03/17/2021		1,169,401		(687)			(687)		4,362	4,362			
P2009021564	STATEN ISLAND	NY		03/17/2021		672,177							2,331	2,331			
P2009021565	WOODSIDE	NY		03/18/2021		750,379		(430)			(430)		2,683	2,683			
P2009021566	OZONE PARK	NY		03/18/2021		535,478		(310)			(310)		1,956	1,956			
P2009021567	DIX HILLS	NY		03/18/2021		650,087		(375)			(375)		2,375	2,375			
P2009021568	SULPHUR	LA		03/18/2021		208,301							704	704			
P2009021569	VALLEY STREAM	NY		03/18/2021		577,529							1,308	1,308			
P2009021572	CHEEKTOWAGA	NY		03/19/2021		105,771							322	322			
P2009021573	CHAMBERSBURG	PA		03/19/2021		257,625		(151)			(151)		1,362	1,362			
P2009021574	MASSAPEQUA	NY		03/19/2021		455,276							1,673	1,673			
P2009021575	DELRAY BEACH	FL		03/19/2021		263,680		(149)			(149)		923	923			
P2009021576	WILMINGTON	DE		03/19/2021		663,776		(375)			(375)		2,329	2,329			
P2009021577	WESTON	CT		03/19/2021		356,593		(199)			(199)		1,222	1,222			
P2009021578	WELLINGTON	FL		03/19/2021		3,174,406		(1,307)			(1,307)						
P2009021580	YORKTOWN HEIGHTS	NY		03/22/2021		503,088		(299)			(299)		1,900	1,900			
P2009021581	OCEAN CITY	WA		03/22/2021		765,124		(2,805)			(2,805)		63,284	63,284			
P2009021582	FLUSHING	NY		03/22/2021		249,998		(144)			(144)		931	931			
P2009021584	BELLPORT	NY		03/22/2021		662,387		(420)			(420)		5,672	5,672			
P2009021585	GEORGETOWN	TX		03/22/2021		525,975		(301)			(301)		1,881	1,881			
P2009021586	LAKE STEVENS	WA		03/23/2021		382,806		(219)			(219)		1,369	1,369			
P2009021588	DIX HILLS	NY		03/23/2021		573,236		(337)			(337)		2,138	2,138			
P2009021589	JACKSON	NJ		03/23/2021		419,040		(262)			(262)		1,631	1,631			
P2009021590	BROOKLYN	NY		03/23/2021		946,521		(549)			(549)		3,492	3,492			
P2009021596	SHELTER ISLAND HEIGH	NY		03/24/2021		1,374,568		(818)			(818)		5,236	5,236			
P2009021597	BROOKLYN	NY		03/24/2021		965,561		(590)			(590)		3,835	3,835			
P2009021598	SAG HARBOR	NY		03/24/2021		1,066,221		(660)			(660)		4,324	4,324			
P2009021600	BEAR	DE		03/25/2021		183,786		(473)			(473)		3,533	3,533			
P2009021601	BEAUMONT	TX		03/25/2021		192,313		(101)			(101)		604	604			
P2009021603	OREGON CITY	OR		03/25/2021									1,633	1,633			
P2009021605	ENCINO	CA		03/25/2021		596,745		(260)			(260)						
P2009021606	STATEN ISLAND	NY		03/25/2021		439,386							1,617	1,617			
P2009021608	COLLEGE POINT	NY		03/26/2021		911,498		(550)			(550)		3,546	3,546			
P2009021609	BROOKLYN	NY		03/26/2021		305,617		(177)			(177)		747	747			
P2009021611	NEWARK	NJ		03/26/2021		200,745							723	723			
P2009021612	ELMHURST	NY		03/26/2021		458,189		(273)			(273)		1,745	1,745			
P2009021613	PORT WASHINGTON	NY		03/26/2021		483,216		(291)			(291)		2,512	2,512			
P2009021614	SOUTHFIELDS	NY		03/26/2021		177,071							868	868			
P2009021615	KAILUA	HI		03/26/2021									762	762			
P2009021617	LAS VEGAS	NV		03/29/2021		299,692		(204)			(204)		2,351	2,351			
P2009021618	BRANDON	FL		03/29/2021		182,886		(109)			(109)		691	691			
P2009021619	CHICAGO	IL		03/29/2021		181,416							636	636			
P2009021624	LEONIA	NJ		04/01/2021		322,057							1,203	1,203			

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P2009021625	DELRAY BEACH	FL		04/02/2021		207,776		(110)			(110)		663	663			
P2009021627	SUNNY ISLES BEACH	FL		04/02/2021		836,537							2,759	2,759			
P2009021628	BOCA RATON	FL		04/05/2021		222,964		(130)			(130)		827	827			
P2009021630	OREGON CITY	OR		04/06/2021		357,071		(235)			(235)		974	974			
P2009021632	MAHOPAC	NY		04/06/2021		178,289		(102)			(102)		637	637			
P2009021634	NEW YORK	NY		04/07/2021		963,930							2,213	2,213			
P2009021635	GOLDEN BEACH	FL		04/08/2021		1,533,158		(873)			(873)		5,449	5,449			
P2009021782	LEXINGTON	SC		06/28/2021		177,384		(34)			(34)						
P2009021783	SUMMERVILLE	SC		06/28/2021		244,896		(46)			(46)						
P2009021870	HIGHLAND FALLS	NY		04/09/2021		192,090							760	760			
P2009021872	LAS VEGAS	NV		04/15/2021		599,386		(2,058)			(2,058)		29,669	29,669			
P2009021874	MALBA	NY		04/16/2021		605,223		(541)			(541)		2,206	2,206			
P2009021875	ORLANDO	FL		04/16/2021		9,320		(99)			(99)		2,851	2,851			
P2009021876	NYACK	NY		04/19/2021		238,116		(141)			(141)		983	983			
P2009021877	NEW YORK	NY		04/19/2021		280,317							1,604	1,604			
P2009021878	SEMINOLE	OK		04/19/2021		288,396							3,064	3,064			
P2009021880	SAN ANTONIO	TX		04/20/2021		155,814		(82)			(82)		520	520			
P2009021881	LAS VEGAS	NV		04/20/2021		254,380		(123)			(123)		637	637			
P2009021883	BAL HARBOUR	FL		04/20/2021		469,180							1,092	1,092			
P2009021884	VENICE	FL		04/20/2021		3,018,526							10,898	10,898			
P2009021888	BAYSIDE	NY		04/22/2021		422,065		(227)			(227)		1,052	1,052			
P2009021889	AURORA	CO		04/22/2021		690,043		(354)			(354)		2,869	2,869			
P2009021891	FREEPORT	NY		04/23/2021		299,902		(173)			(173)		1,162	1,162			
P2009021893	WOODHAVEN	NY		04/23/2021		319,805		(180)			(180)		1,241	1,241			
P2009021894	HOUSTON	TX		04/23/2021		2,091,916		(1,218)			(1,218)		42	42			
P2009021898	ORANGE	CA		04/26/2021		1,656,777		(910)			(910)		7,903	7,903			
P2009021899	NORTH BERGEN	NJ		04/26/2021		200,610		(118)			(118)		743	743			
P2009021900	LITTLE FERRY	NJ		04/26/2021		313,661		(172)			(172)		1,102	1,102			
P2009021901	SANDPOINT	ID		04/26/2021		104,865		(86)			(86)		665	665			
P2009021902	DELAND	FL		04/26/2021		139,352		(806)			(806)		3,898	3,898			
P2009021903	KENT	WA		04/26/2021		444,741		(257)			(257)		1,724	1,724			
P2009021905	WOODBURY	NY		04/27/2021		1,786,435		(1,074)			(1,074)		7,370	7,370			
P2009021906	BROOKLYN	NY		04/27/2021		109,895		(1,026)			(1,026)		19,487	19,487			
P2009021907	POMPANO BEACH	FL		04/27/2021		1,041,907		(579)			(579)		4,696	4,696			
P2009021908	LAS VEGAS	NV		04/27/2021		395,951		(220)			(220)		1,440	1,440			
P2009021909	LAS VEGAS	NV		04/27/2021		300,680		(166)			(166)		727	727			
P2009021910	WASHOE VALLEY	NV		04/27/2021		1,266,985		(463)			(463)						
P2009021913	DOVER	NH		04/28/2021		166,083		(267)			(267)		2,332	2,332			
P2009021914	ELMONT	NY		04/28/2021		350,312		(210)			(210)		1,629	1,629			
P2009021915	CONCORD	CA		04/28/2021		947,777		(607)			(607)		6,596	6,596			
P2009021916	BAYSIDE	NY		04/29/2021		350,253		(223)			(223)		1,945	1,945			
P2009021917	KINGS POINT	NY		04/29/2021		1,853,620		(1,141)			(1,141)		8,246	8,246			
P2009021919	WESTHAMPTON BEACH	NY		04/29/2021		689,921		(364)			(364)		2,308	2,308			
P2009021920	MCKINNEY	TX		04/29/2021		224,286		(139)			(139)		920	920			
P2009021922	HUNTINGTON STATION	NY		04/30/2021		364,306							1,508	1,508			
P2009021926	NAPLES	FL		04/30/2021		356,059		(198)			(198)		1,295	1,295			
P2009021927	HUNTINGDON VALLEY	PA		04/30/2021		305,754		(170)			(170)		1,112	1,112			
P2009021928	RICHMOND	CA		04/30/2021		269,841		(145)			(145)		622	622			
P2009021929	MIAMI SHORES	FL		04/30/2021		570,346		(323)			(323)		2,124	2,124			
P2009021930	BOCA RATON	FL		04/30/2021		339,319		(199)			(199)		1,319	1,319			
P2009021931	ALLENTOWN	NJ		04/30/2021		226,567		(147)			(147)		962	962			

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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
P2009021932	SUNNY ISLES BEACH	FL		04/30/2021		990,646							3,989	3,989			
P2009021934	GREAT NECK	NY		05/03/2021		530,580		(294)			(294)		1,920	1,920			
P2009021935	SOUTHWEST RANCHES	FL		05/03/2021		469,155		(252)			(252)		2,160	2,160			
P2009021936	CORPUS CHRISTI	TX		05/03/2021		196,749		(106)			(106)		682	682			
P2009021937	SAN JOSE	CA		05/03/2021		817,623		(464)			(464)		3,085	3,085			
P2009022029	ASTORIA	NY		04/01/2021		770,254		(422)			(422)		2,642	2,642			
P2009022030	SALEM	OR		04/01/2021		580,852		(331)			(331)		3,153	3,153			
P2009022031	STATEN ISLAND	NY		04/01/2021		563,931		(309)			(309)		1,934	1,934			
P2009022034	GRESHAM	OR		04/13/2021		320,977		(197)			(197)		1,676	1,676			
P2009022035	SQUAW VALLEY	CA		04/13/2021		158,550		(87)			(87)		540	540			
P2009022036	PLYMOUTH	ME		04/14/2021		182,502							654	654			
P2009022038	GREENVILLE	NY		04/16/2021		230,128		(125)			(125)		784	784			
P2009022039	HUNTINGTON	NY		04/20/2021		448,956		(255)			(255)		1,631	1,631			
P2009022041	OREGON CITY	OR		04/20/2021		593,045		(336)			(336)		2,155	2,155			
P2009022043	MONSON	MA		04/23/2021		256,909							959	959			
P2009022044	FARMINGTON	ME		04/23/2021		112,239		(64)			(64)		408	408			
P2009022045	TEMPLE	TX		04/23/2021		156,363		(91)			(91)		593	593			
P2009022046	KILLEEN	TX		04/23/2021		176,273		(101)			(101)		654	654			
P2009022047	KILLEEN	TX		04/23/2021		174,709		(101)			(101)		652	652			
P2009022048	ORLANDO	FL		04/26/2021		130,257		(4,187)			(4,187)		26,974	26,974			
P2009022049	DENTON	MD		04/27/2021		143,516		(75)			(75)		458	458			
P2009022050	LAS VEGAS	NV		04/27/2021		451,062		(265)			(265)		2,021	2,021			
P2009022051	FEDERAL WAY	WA		04/28/2021		397,937		(226)			(226)		1,446	1,446			
P2009022053	FAIRFIELD	CA		04/29/2021		480,485		(288)			(288)		1,899	1,899			
P2009022054	PRINCETON	NJ		04/30/2021		809,088		(459)			(459)		970	970			
P2009022055	ATHENS	ME		04/30/2021		289,183		(166)			(166)		3,474	3,474			
P2009022057	HOLBROOK	NY		05/04/2021		394,301		(226)			(226)		1,455	1,455			
P2009022058	HALLANDALE BEACH	FL		05/04/2021		364,251		(203)			(203)		1,721	1,721			
P2009022059	DOUGLASVILLE	GA		05/04/2021		255,190		(146)			(146)		942	942			
P2009022060	PAWTUCKET	RI		05/04/2021		175,733		(109)			(109)		2,164	2,164			
P2009022062	MOLALLA	OR		05/05/2021		562,092		(315)			(315)		2,700	2,700			
P2009022063	GREAT NECK	NY		05/05/2021		161,456		(98)			(98)		1,090	1,090			
P2009022064	CONCORD	NH		05/05/2021		281,124		(286)			(286)		3,797	3,797			
P2009022067	BOCA RATON	FL		05/05/2021		459,075		(263)			(263)		1,699	1,699			
P2009022068	GOLDEN	CO		05/05/2021		434,546		(242)			(242)		1,536	1,536			
P2009022069	GILBOA	NY		05/05/2021		399,559		(235)			(235)		1,538	1,538			
P2009022070	WHITESTONE	NY		05/06/2021		139,233		(227)			(227)		1,935	1,935			
P2009022071	FORT LEE	NJ		05/06/2021		578,820		(331)			(331)		2,136	2,136			
P2009022072	ELMONT	NY		05/06/2021		458,976		(253)			(253)		1,588	1,588			
P2009022073	ARLINGTON	VA		05/06/2021		1,215,774		(687)			(687)		4,391	4,391			
P2009022075	STOCKTON	CA		05/06/2021		412,155		(227)			(227)		1,426	1,426			
P2009022076	MARGATE	FL		05/06/2021		188,164		(102)			(102)		637	637			
P2009022079	LAKE RONKONKOMA	NY		05/07/2021		155,169		(89)			(89)		573	573			
P2009022082	MIDDLESEX	NJ		05/07/2021		296,789		(473)			(473)		17,688	17,688			
P2009022084	TORRANCE	CA		05/07/2021		423,279		(85)			(85)						
P2009022085	PHILADELPHIA	PA		05/10/2021		211,451		(195)			(195)		1,174	1,174			
P2009022086	BRONX	NY		05/10/2021		347,924		(191)			(191)		1,204	1,204			
P2009022087	SUNRISE	FL		05/10/2021		114,335		(65)			(65)		422	422			
P2009022088	PARKLAND	FL		05/10/2021		1,023,338		(756)			(756)		3,563	3,563			
P2009022089	WOODBRIDGE	VA		05/10/2021		646,123		(375)			(375)		2,436	2,436			
P2009022090	WATCHUNG	NJ		05/10/2021		996,898		(555)			(555)		3,525	3,525			

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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
P2009022091	BEND	OR		05/10/2021		511,652		(282)			(282)		2,367	2,367			
P2009022092	SALEM	OR		05/10/2021		648,796		(373)			(373)		1,917	1,917			
P2009022093	WAIANAE	HI		05/11/2021		548,044		(289)			(289)		2,366	2,366			
P2009022094	JOHNSBURG	IL		05/11/2021		650,788		(372)			(372)		2,401	2,401			
P2009022096	BELFORD	NJ		05/11/2021		189,060		(108)			(108)		698	698			
P2009022102	ISLAND PARK	NY		05/12/2021		426,984		(346)			(346)		6,840	6,840			
P2009022104	PORTLAND	OR		05/12/2021		317,381		(261)			(261)		4,337	4,337			
P2009022107	LEBANON	OR		05/13/2021		590,008		(333)			(333)		2,131	2,131			
P2009022108	COLORADO SPRINGS	CO		05/13/2021		379,881		(209)			(209)		1,315	1,315			
P2009022109	HERMITAGE	TN		05/13/2021		152,939		(88)			(88)		568	568			
P2009022112	BRONX	NY		05/13/2021		574,028		(320)			(320)		5,346	5,346			
P2009022115	MIAMI	FL		05/13/2021		357,861		(199)			(199)		1,425	1,425			
P2009022116	DIXMONT	ME		05/14/2021		185,719		(102)			(102)		643	643			
P2009022117	SEATAC	WA		05/14/2021		458,243		(273)			(273)		1,801	1,801			
P2009022118	HANOVER	PA		05/14/2021		536,792		(299)			(299)		1,898	1,898			
P2009022120	BAY SHORE	NY		05/14/2021		265,840		(148)			(148)		940	940			
P2009022121	BOGOTA	NJ		05/14/2021		332,061		(203)			(203)		1,299	1,299			
P2009022122	BOCA RATON	FL		05/14/2021		114,367							399	399			
P2009022123	DORAL	FL		05/14/2021		331,835		(187)			(187)		1,199	1,199			
P2009022125	BAKERSFIELD	CA		05/17/2021		164,298		(92)			(92)		581	581			
P2009022126	HOPE VALLEY	RI		05/17/2021		173,544		(99)			(99)		640	640			
P2009022127	BOCA RATON	FL		05/17/2021		444,578		(254)			(254)		1,640	1,640			
P2009022128	GILBERT	AZ		05/17/2021		685,862		(407)			(407)		2,558	2,558			
P2009022129	GAINESVILLE	VA		05/17/2021		214,240		(97)			(97)		749	749			
P2009022130	HEWITT	NJ		05/17/2021		297,253		(163)			(163)		1,029	1,029			
P2009022132	UNIVERSITY PLACE	WA		05/17/2021		730,395		(411)			(411)		2,790	2,790			
P2009022133	BELLE MEAD	NJ		05/17/2021		533,928		(305)			(305)		1,486	1,486			
P2009022134	FAR HILLS	NJ		05/18/2021		547,037		(305)			(305)		1,934	1,934			
P2009022135	GRESHAM	OR		05/18/2021		327,544		(185)			(185)		1,183	1,183			
P2009022871	WAUKEGAN	IL		02/17/2022		175,954		(77)			(77)		558	558			
P2009023045	ROBBINSVILLE	NJ		11/01/2021		617,802							2,464	2,464			
P2009023046	GLEN COVE	NY		11/04/2021		201,221							4,526	4,526			
P2009023047	LEONIA	NJ		11/04/2021		626,105							2,482	2,482			
P2009023048	HOLLIS	NY		11/12/2021		393,827							1,561	1,561			
P2009023049	WILLISTON PARK	NY		11/16/2021		777,205							3,081	3,081			
P2009023050	JAMAICA	NY		11/19/2021		534,647							2,076	2,076			
P2009023052	RALEIGH	NC		11/22/2021		364,551		(141)			(141)		1,507	1,507			
P2009023053	STATEN ISLAND	NY		11/22/2021		667,044		(265)			(265)		2,874	2,874			
P2009023054	BEAVERTON	OR		11/22/2021		406,652		(165)			(165)		1,783	1,783			
P2009023055	ORANGE	CA		11/22/2021		586,037		(244)			(244)		3,430	3,430			
P2009023056	HILLSIDE	NJ		11/23/2021		260,861		(95)			(95)		990	990			
P2009023057	BREWSTER	NY		11/23/2021		339,925		(124)			(124)		1,723	1,723			
P2009023058	LAS VEGAS	NV		11/23/2021		350,725		(130)			(130)		1,367	1,367			
P2009023059	BAYSIDE	NY		11/23/2021		621,881		(258)			(258)		4,224	4,224			
P2009023060	BURLINGTON	MA		11/23/2021		799,015		(313)			(313)		3,371	3,371			
P2009023061	BRONX	NY		11/23/2021		400,939		(161)			(161)		1,764	1,764			
P2009023062	LAGUNA HILLS	CA		11/23/2021		1,509,791		(560)			(560)		5,852	5,852			
P2009023063	LONGBOAT KEY	FL		11/23/2021		1,366,951		(373)			(373)						
P2009023066	WOODBRIDGE	NJ		11/24/2021		215,218		(159)			(159)		6,494	6,494			
P2009023067	SAINT PETERSBURG	FL		11/24/2021		222,763		(86)			(86)		1,865	1,865			
P2009023068	NEWBURY	MA		11/29/2021		632,110		(223)			(223)		2,271	2,271			

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P2009023069	CRETE	IL		11/29/2021		281,444		(105)			(105)		1,097	1,097			
P2009023070	FUQUAY VARINA	NC		11/29/2021		361,363		(141)			(141)		1,525	1,525			
P2009023072	BRONX	NY		11/30/2021		600,534		(220)			(220)		2,278	2,278			
P2009023073	HAMPSTEAD	NC		11/30/2021		297,108		(110)			(110)		1,152	1,152			
P2009023074	MAHOPAC	NY		11/30/2021		600,507		(221)			(221)		2,291	2,291			
P2009023075	STATEN ISLAND	NY		11/30/2021		995,801		(374)			(374)		3,943	3,943			
P2009023076	EAST MEADOW	NY		11/30/2021		568,308		(238)			(238)		4,231	4,231			
P2009023077	LAKE WORTH	FL		11/30/2021		374,672		(137)			(137)		1,422	1,422			
P2009023078	NOLENSVILLE	TN		11/30/2021		717,006		(287)			(287)		3,062	3,062			
P2009023079	KEY LARGO	FL		11/30/2021		396,831		(145)			(145)		1,506	1,506			
P2009023080	ANTHONY	FL		11/30/2021		224,006							981	981			
P2009023081	HOUSTON	TX		11/30/2021		165,855		(63)			(63)		671	671			
P2009023082	ENCINO	CA		12/01/2021		1,197,294		(447)			(447)		4,715	4,715			
P2009023083	BROOKLYN	NY		12/01/2021		542,166		(208)			(208)		2,228	2,228			
P2009023084	BROOKLYN	NY		12/01/2021		1,234,590		(455)			(455)		4,759	4,759			
P2009023085	FREEDOM	ME		12/01/2021		227,820		(83)			(83)		861	861			
P2009023086	MIAMI	FL		12/01/2021		211,372		(80)			(80)		850	850			
P2009023088	HARTSDALE	NY		12/01/2021		519,707		(199)			(199)		2,076	2,076			
P2009023089	SOUTHAMPTON	NY		12/01/2021		1,222,119		(459)			(459)		4,839	4,839			
P2009023090	BUFFALO	NY		12/01/2021		133,169		(47)			(47)		483	483			
P2009023091	EFFORT	PA		12/02/2021									268	268			
P2009023092	MONSEY	NY		12/02/2021		316,629		(123)			(123)		1,329	1,329			
P2009023093	CENTEREACH	NY		12/02/2021		219,375		(89)			(89)		1,467	1,467			
P2009023094	STATEN ISLAND	NY		12/02/2021		527,983		(203)			(203)		2,170	2,170			
P2009023095	CORAM	NY		12/02/2021		383,214		(139)			(139)		1,446	1,446			
P2009023096	STATEN ISLAND	NY		12/02/2021		321,289		(219)			(219)		2,219	2,219			
P2009023097	MCLEAN	VA		12/02/2021		103,352		(44)			(44)		758	758			
P2009023098	WEST ORANGE	NJ		12/02/2021		312,655		(123)			(123)		1,340	1,340			
P2009023099	BROOKLYN	NY		12/02/2021		152,992		(57)			(57)		603	603			
P2009023100	JAMAICA	NY		12/02/2021		658,019		(239)			(239)		2,482	2,482			
P2009023101	STATEN ISLAND	NY		12/02/2021		486,696		(195)			(195)		2,141	2,141			
P2009023102	BRISTOL	PA		12/02/2021		309,251		(113)			(113)		1,168	1,168			
P2009023103	STAMFORD	CT		12/02/2021		414,298							2,506	2,506			
P2009023104	PLAINVIEW	NY		12/03/2021		489,652		(205)			(205)		4,071	4,071			
P2009023105	NORTH BABYLON	NY		12/03/2021		348,201		(136)			(136)		1,461	1,461			
P2009023106	PHOENIX	AZ		12/03/2021		201,438		(75)			(75)		793	793			
P2009023107	SANDY	UT		12/03/2021		524,352		(201)			(201)		3,680	3,680			
P2009023108	CRESTLINE	OH		12/03/2021		173,681		(69)			(69)		744	744			
P2009023109	PORT JEFFERSON STATI	NY		12/03/2021		361,368		(141)			(141)		1,014	1,014			
P2009023110	MENDHAM	NJ		12/03/2021		629,122		(231)			(231)		2,444	2,444			
P2009023112	NAPLES	FL		12/06/2021		291,594		(106)			(106)		1,100	1,100			
P2009023113	BROOKLYN	NY		12/06/2021		928,172		(366)			(366)		3,979	3,979			
P2009023114	PHILADELPHIA	PA		12/06/2021		173,057		(62)			(62)		639	639			
P2009023115	PHILADELPHIA	PA		12/06/2021		186,679		(67)			(67)		689	689			
P2009023116	PHILADELPHIA	PA		12/06/2021		222,696		(84)			(84)		896	896			
P2009023117	LEVITTOWN	PA		12/06/2021		370,675		(521)			(521)		17,069	17,069			
P2009023118	BROOKLYN	NY		12/06/2021		583,874		(230)			(230)		2,503	2,503			
P2009023119	SECAUCUS	NJ		12/06/2021		516,768		(198)			(198)		2,124	2,124			
P2009023120	HOWARD BEACH	NY		12/06/2021		118,162		(277)			(277)		5,000	5,000			
P2009023122	CHICAGO	IL		12/06/2021		400,862		(146)			(146)		1,512	1,512			
P2009023123	LYNNWOOD	WA		12/06/2021		1,081,018		(310)			(310)						

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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
P2009023124	FARMVILLE	VA		12/07/2021		148,743		(103)			(103)		14,010	14,010			
P2009023125	GREAT NECK	NY		12/07/2021		626,239		(244)			(244)		2,628	2,628			
P2009023126	JAMAICA	NY		12/07/2021		704,111		(270)			(270)		2,893	2,893			
P2009023127	PHILADELPHIA	PA		12/07/2021		252,025		(100)			(100)		1,086	1,086			
P2009023128	ELMHURST	NY		12/07/2021		176,480		(64)			(64)		666	666			
P2009023129	PLANO	TX		12/07/2021		345,789		(135)			(135)		1,451	1,451			
P2009023130	BROOKLYN	NY		12/07/2021		803,966							3,022	3,022			
P2009023132	BRONX	NY		12/08/2021		642,892		(234)			(234)		2,425	2,425			
P2009023133	CENTRAL ISLIP	NY		12/08/2021		274,733		(101)			(101)		2,919	2,919			
P2009023134	BROOKLYN	NY		12/08/2021		432,938		(157)			(157)		1,742	1,742			
P2009023135	STATEN ISLAND	NY		12/08/2021		1,196,740		(648)			(648)		6,508	6,508			
P2009023136	STATEN ISLAND	NY		12/08/2021		428,393		(156)			(156)		1,616	1,616			
P2009023137	WOODSIDE	NY		12/08/2021		698,736		(261)			(261)		1,831	1,831			
P2009023244	FREDERICKSBURG	VA		01/04/2022		244,723		(130)			(130)		1,387	1,387			
P2009023248	BARNEGAT	NJ		01/10/2022		343,265		(174)			(174)		2,196	2,196			
P2009023249	SYLMAR	CA		01/06/2022		475,910		(232)			(232)		1,725	1,725			
P2009023250	FREDERICKSBURG	VA		01/06/2022		207,549		(109)			(109)		733	733			
P2009023252	HAMDEN	CT		01/10/2022		179,618		(83)			(83)		451	451			
P2009023254	DUNDALK	MD		01/06/2022		218,120		(97)			(97)		632	632			
P2009023256	WALDORF	MD		01/10/2022		237,485		(80)			(80)		935	935			
P2009023257	DANBURY	CT		01/07/2022		482,362		(247)			(247)		1,647	1,647			
P2009023258	NEW BRITAIN	CT		01/11/2022		163,079		(72)			(72)		470	470			
P2009023259	SILVER SPRING	MD		01/06/2022		371,791		(173)			(173)		1,081	1,081			
P2009023260	FISHERS	IN		01/14/2022		640,028		(3,148)			(3,148)		14,723	14,723			
P2009023263	DUNDALK	MD		01/10/2022		204,031		(82)			(82)		594	594			
P2009023264	SILVER SPRING	MD		01/10/2022		439,857		(176)			(176)		1,503	1,503			
P2009023265	CHICAGO	IL		01/10/2022		369,774		(280)			(280)		2,759	2,759			
P2009023268	DEER PARK	TX		01/11/2022		230,170		(46)			(46)		686	686			
P2009023270	BALTIMORE	MD		01/07/2022		232,574		(108)			(108)		672	672			
P2009023271	GURNEE	IL		01/20/2022		251,228		(121)			(121)		640	640			
P2009023272	HYATTSVILLE	MD		01/10/2022		371,903		(170)			(170)		1,322	1,322			
P2009023275	HARDEEVILLE	SC		01/12/2022		240,461		(189)			(189)		1,723	1,723			
P2009023276	PATTISON	TX		01/13/2022		326,827		(154)			(154)		459	459			
P2009023277	WILLINGBORO	NJ		01/14/2022		238,970		(85)			(85)		683	683			
P2009023278	LAND O LAKES	FL		01/11/2022		488,793		(115)			(115)		1,897	1,897			
P2009023280	NAPLES	FL		01/12/2022		672,754		(280)			(280)		2,682	2,682			
P2009023281	MANASSAS	VA		01/13/2022		390,803		(168)			(168)		1,161	1,161			
P2009023282	MERCED	CA		01/14/2022		559,297		(270)			(270)		1,853	1,853			
P2009023283	HYATTSVILLE	MD		01/13/2022		307,514		(142)			(142)		889	889			
P2009023284	TRENTON	NJ		01/20/2022		102,032		(39)			(39)		427	427			
P2009023285	ODESSA	TX		01/19/2022		213,711		(113)			(113)		705	705			
P2009023287	RALEIGH	NC		01/21/2022		181,043		(87)			(87)		659	659			
P2009023288	JURUPA VALLEY	CA		01/14/2022		563,306		(136)			(136)		2,383	2,383			
P2009023289	PORT ST. LUCIE	FL		01/18/2022		346,910		(131)			(131)		1,085	1,085			
P2009023290	BROOKFIELD	CT		01/18/2022		314,313		(125)			(125)		1,056	1,056			
P2009023292	BRANDYWINE	MD		01/19/2022		365,761		(245)			(245)		3,276	3,276			
P2009023293	SANDIA	TX		01/18/2022		336,967		(170)			(170)		1,192	1,192			
P2009023294	ROSHARON	TX		01/14/2022		255,974		(142)			(142)		945	945			
P2009023295	CHICAGO	IL		01/18/2022		235,809		(112)			(112)		665	665			
P2009023297	BURKE	VA		01/18/2022		412,745		(194)			(194)		1,220	1,220			
P2009023298	STERLING	VA		01/14/2022		271,753		(85)			(85)		856	856			

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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
P2009023299	EDGEWATER PARK	NJ		01/19/2022		268,085		(202)			(202)		3,196	3,196			
P2009023302	ROCKVILLE	MD		01/18/2022		343,641		(185)			(185)		1,292	1,292			
P2009023303	WINCHESTER	VA		01/14/2022		308,410		(163)			(163)		844	844			
P2009023304	SYKESVILLE	MD		01/18/2022		258,645		(129)			(129)		780	780			
P2009023305	BALTIMORE	MD		01/24/2022		314,660		(135)			(135)		877	877			
P2009023307	WOODBRIDGE	VA		01/14/2022		298,886		(116)			(116)		979	979			
P2009023308	GURNEE	IL		01/19/2022		199,296		(104)			(104)		692	692			
P2009023309	LAS VEGAS	NV		01/19/2022		182,839		(87)			(87)		593	593			
P2009023311	MELROSE PARK	IL		01/19/2022		234,236		(109)			(109)		560	560			
P2009023312	SAINT GEORGE	UT		01/19/2022		240,514		(16)			(16)						
P2009023314	KING CITY	CA		01/25/2022		410,187		(237)			(237)		4,285	4,285			
P2009023315	KEYMAR	MD		01/27/2022		314,104		(163)			(163)		1,357	1,357			
P2009023316	HENRICO	VA		01/21/2022		210,534		(89)			(89)		590	590			
P2009023317	NORTH CHESTERFIELD	VA		02/11/2022		191,962		(110)			(110)		1,339	1,339			
P2009023318	ROUND LAKE	IL		01/19/2022		123,284		(486)			(486)		3,529	3,529			
P2009023320	WEST JORDAN	UT		01/24/2022		572,875		(300)			(300)		1,648	1,648			
P2009023322	KATY	TX		01/24/2022		353,911		(98)			(98)		1,021	1,021			
P2009023324	NAUGATUCK	CT		02/23/2022		164,938		(73)			(73)		402	402			
P2009023328	PLAINFIELD	IL		01/21/2022		246,575		(109)			(109)		766	766			
P2009023331	BOCA RATON	FL		01/26/2022		376,630		(221)			(221)		899	899			
P2009023333	PATTERSON	CA		02/01/2022		372,244		(154)			(154)		978	978			
P2009023335	SUMMERVILLE	SC		01/26/2022		294,429		(216)			(216)		1,216	1,216			
P2009023338	SANTA PAULA	CA		02/02/2022		1,650,666		(388)			(388)		7,913	7,913			
P2009023339	AURORA	CO		01/21/2022		247,571		(116)			(116)		5,939	5,939			
P2009023341	ELIZABETH	NJ		01/28/2022		291,417		(393)			(393)		3,368	3,368			
P2009023342	DENVER	CO		01/26/2022		352,788		(158)			(158)		1,313	1,313			
P2009023345	BALTIMORE	MD		01/26/2022		164,231		(118)			(118)		1,846	1,846			
P2009023347	GERMANTOWN	MD		01/26/2022		303,725		(134)			(134)		1,024	1,024			
P2009023348	FORT WASHINGTON	MD		01/31/2022		362,525		(171)			(171)		1,074	1,074			
P2009023349	HAGERSTOWN	MD		01/25/2022		128,874		(54)			(54)		374	374			
P2009023351	SACRAMENTO	CA		01/28/2022		289,136		(133)			(133)		2,747	2,747			
P2009023352	MANASSAS	VA		01/27/2022		342,205		(99)			(99)		1,442	1,442			
P2009023354	ROBBINSVILLE	NJ		02/08/2022		276,395		(131)			(131)		594	594			
P2009023355	EVANS	CO		02/25/2022		205,206		(100)			(100)		723	723			
P2009023358	MIDLOTHIAN	VA		01/26/2022		221,154		(120)			(120)		477	477			
P2009023365	FORT WASHINGTON	MD		01/31/2022		268,245		(115)			(115)		935	935			
P2009023366	STOCKTON	CA		02/01/2022		253,475		(144)			(144)		1,013	1,013			
P2009023371	AUSTELL	GA		02/09/2022		290,434		(132)			(132)		690	690			
P2009023376	NORTH CHARLESTON	SC		02/03/2022		174,984		(74)			(74)		516	516			
P2009023377	AUSTIN	TX		01/28/2022		450,478		(216)			(216)		755	755			
P2009023378	NEWARK	NJ		01/31/2022		320,048		(149)			(149)		822	822			
P2009023382	LAS VEGAS	NV		01/26/2022		412,771		(112)			(112)		1,705	1,705			
P2009023383	NEW MILFORD	CT		01/31/2022		360,375		(177)			(177)		1,029	1,029			
P2009023385	SACRAMENTO	CA		02/02/2022		617,115		(454)			(454)		20,519	20,519			
P2009023387	STOCKTON	CA		02/18/2022		265,782		(143)			(143)		1,021	1,021			
P2009023388	CICERO	IL		02/14/2022		181,985		(105)			(105)		1,209	1,209			
P2009023390	HOUSTON	TX		02/25/2022		139,944		(68)			(68)						
P2009023391	NETCONG	NJ		01/31/2022		244,767		(105)			(105)		727	727			
P2009023393	WHARTON	NJ		01/31/2022		310,278		(188)			(188)		1,780	1,780			
P2009023395	BEAVERTON	OR		03/10/2022		460,162		(217)			(217)		1,250	1,250			
P2009023396	GLEN BURNIE	MD		01/25/2022		154,105		(79)			(79)		433	433			

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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
P2009023397	MARICOPA	AZ		01/28/2022		295,872		(142)			(142)		741	741			
P2009023399	PHOENIX	AZ		01/27/2022		208,759		(101)			(101)		602	602			
P2009023403	HOUSTON	TX		02/24/2022		210,880		(108)			(108)		592	592			
P2009023405	FLORIDA CITY	FL		02/01/2022		271,287		(141)			(141)		671	671			
P2009023412	BOWIE	MD		02/28/2022		297,333		(153)			(153)		21,890	21,890			
P2009023414	NORTH LAS VEGAS	NV		01/28/2022		236,567		(106)			(106)		701	701			
P2009023415	TEMPLE HILLS	MD		01/31/2022		291,484		(166)			(166)		963	963			
P2009023418	CHARLESTON	SC		02/24/2022		248,666		(65)			(65)		1,091	1,091			
P2009023420	HYATTSVILLE	MD		02/03/2022		287,205		(156)			(156)		982	982			
P2009023421	CARROLLTON	TX		01/31/2022		208,495		(148)			(148)		5,786	5,786			
P2009023423	VANCOUVER	WA		01/31/2022		369,917		(144)			(144)		1,029	1,029			
P2009023428	NORTH LAS VEGAS	NV		02/10/2022		218,731		(51)			(51)		5,471	5,471			
P2009023432	FALLS CHURCH	VA		02/18/2022		179,212		(79)			(79)		406	406			
P2009023434	SPRINGFIELD	VA		02/01/2022		514,631		(238)			(238)		1,312	1,312			
P2009023435	SPICEWOOD	TX		02/28/2022		1,986,557		(525)			(525)						
P2009023436	BELLWOOD	IL		02/18/2022		180,721		(83)			(83)		597	597			
P2009023437	BAKERSFIELD	CA		01/31/2022		228,595		(57)			(57)		751	751			
P2009023438	ROCKVILLE	MD		02/03/2022		247,481		(125)			(125)		1,372	1,372			
P2009023444	TOMS RIVER	NJ		02/09/2022		194,754		(106)			(106)		494	494			
P2009023446	JACKSONVILLE	FL		02/04/2022		175,805		(135)			(135)		460	460			
P2009023450	TEMPLE HILLS	MD		02/24/2022		338,062		(126)			(126)		800	800			
P2009023451	THURMONT	MD		01/31/2022		269,559		(157)			(157)		2,664	2,664			
P2009023452	INDIANAPOLIS	IN		02/11/2022		164,598		(74)			(74)		382	382			
P2009023454	DAVENPORT	FL		02/03/2022		309,825		(89)			(89)		950	950			
P2009023455	SANTA ROSA BEACH	FL		02/18/2022		237,690		(16)			(16)		1,134	1,134			
P2009023457	ORANGE	CA		02/23/2022		1,120,970		(329)			(329)						
P2009023459	WINCHESTER	CA		02/24/2022		810,011		(6)			(6)		3,855	3,855			
P2009023460	CARLSBAD	CA		03/24/2022		953,092		(110)			(110)						
P2009023464	LAS VEGAS	NV		02/22/2022		252,072		(102)			(102)		755	755			
P2009023465	BARNEGAT	NJ		02/18/2022		277,687		(159)			(159)		979	979			
P2009023466	SPOTSYLVANIA	VA		02/18/2022		168,367		(69)			(69)		571	571			
P2009023469	STAFFORD	VA		02/23/2022		177,371		(77)			(77)		681	681			
P2009023470	NORTH LAUDERDALE	FL		02/24/2022		166,225		(35)			(35)		602	602			
P2009023472	PUEBLO	CO		02/11/2022		527,087		(190)			(190)		1,721	1,721			
P2009023473	VISALIA	CA		02/04/2022		298,994		(93)			(93)		1,048	1,048			
P2009023475	WEST LONG BRANCH	NJ		02/23/2022		415,720		(173)			(173)		878	878			
P2009023482	EWING	NJ		02/25/2022		199,387		(92)			(92)		497	497			
P2009023483	COATS	NC		02/10/2022		234,124		(104)			(104)		584	584			
P2009023484	HAWTHORNE	NJ		03/07/2022		261,938		(153)			(153)		772	772			
P2009023485	BRIDGEPORT	CT		03/04/2022		304,617		(160)			(160)		765	765			
P2009023489	ESCONDIDO	CA		01/20/2022		288,892		(113)			(113)		1,429	1,429			
P2009023490	PLACENTIA	CA		01/12/2022		744,499		(377)			(377)		19,277	19,277			
P2009023494	FREMONT	CA		02/11/2022		1,875,147		(42)			(42)		43	43			
P2009023495	NORTHRIDGE	CA		02/03/2022		175,048		(122)			(122)		9,397	9,397			
P2009023496	VISTA	CA		12/31/2021		858,299		(233)			(233)		3,039	3,039			
P2009023501	NORTH LAS VEGAS	NV		02/11/2022		278,483		(35)			(35)		1,362	1,362			
P2009023502	SANTA CLARA	CA		02/11/2022		1,090,964		(155)			(155)		5,158	5,158			
P2009023505	SACRAMENTO	CA		02/11/2022		246,760		(47)			(47)		1,136	1,136			
P2009023506	PACOIMA	CA		02/11/2022		389,295		(68)			(68)		1,794	1,794			
P2009023507	AFTON	OK		02/10/2022		351,205		(132)			(132)		1,949	1,949			
P2009023512	MAGNA	UT		02/25/2022		234,298		(128)			(128)		628	628			

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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
P2009023513	CALDWELL	ID		02/11/2022		301,762		(86)			(86)		947	947			
P2009023514	THOUSAND OAKS	CA		02/18/2022		178,440		(36)			(36)		754	754			
P2009023517	BAYONNE	NJ		02/17/2022		414,174		(235)			(235)		843	843			
P2009023521	HOUSTON	TX		02/16/2022		196,365		(102)			(102)		643	643			
P2009023522	CHOWCHILLA	CA		02/17/2022		156,309		(68)			(68)		372	372			
P2009023525	BOWIE	MD		02/15/2022		278,247		(61)			(61)		1,150	1,150			
P2009023526	WEST VALLEY CITY	UT		03/18/2022		618,321		(183)			(183)		1,880	1,880			
P2009023527	MONTGOMERY VILLAGE	MD		02/15/2022		184,069		(106)			(106)		463	463			
P2009023528	PLANO	IL		02/28/2022		253,656		(121)			(121)		679	679			
P2009023529	TINTON FALLS	NJ		03/10/2022		595,285		(368)			(368)		1,920	1,920			
P2009023530	MIDLOTHIAN	TX		03/04/2022		743,124		(318)			(318)		2,738	2,738			
P2009023533	BEVERLY HILLS	CA		03/28/2022		1,023,284		(75)			(75)						
P2009023535	SAINT GEORGE	UT		03/15/2022		189,845		(95)			(95)		1,833	1,833			
P2009023536	YERMO	CA		03/04/2022		380,114		(108)			(108)		1,586	1,586			
P2009023537	ODESSA	FL		02/28/2022		447,506		(283)			(283)		1,553	1,553			
P2009023538	ARLINGTON	TX		02/25/2022		190,850		(99)			(99)		519	519			
P2009023539	LAUREL	MD		03/21/2022		346,223		(136)			(136)		622	622			
P2009023540	OWINGS MILLS	MD		03/03/2022		285,375		(159)			(159)		786	786			
P2009023542	MAGNA	UT		02/28/2022		433,521		(257)			(257)		1,787	1,787			
P2009023544	MIDLAND	TX		02/23/2022		210,130		(111)			(111)		642	642			
P2009023546	PLANO	IL		02/15/2022		232,146		(116)			(116)		666	666			
P2009023548	FRESNO	CA		03/11/2022		161,220		(139)			(139)		721	721			
P2009023549	SEAFORD	DE		05/20/2022		260,864		(116)			(116)		1,273	1,273			
P2009023551	VISALIA	CA		02/25/2022		156,181		(84)			(84)		466	466			
P2009023552	SANTA MARIA	CA		02/14/2022		490,945		(248)			(248)		1,720	1,720			
P2009023553	HYATTSVILLE	MD		02/28/2022		276,380		(138)			(138)		809	809			
P2009023556	STERLING	VA		02/28/2022		351,040		(112)			(112)		1,435	1,435			
P2009023558	LAS VEGAS	NV		02/25/2022		421,135		(178)			(178)		3,030	3,030			
P2009023559	CORNELIUS	OR		03/24/2022		251,397		(157)			(157)		1,511	1,511			
P2009023560	MINNEAPOLIS	MN		03/15/2022									717	717			
P2009023561	MIAMI	FL		03/30/2022		227,795		(75)			(75)		887	887			
P2009023564	BALTIMORE	MD		03/30/2022		253,537		(122)			(122)		625	625			
P2009023566	NORWALK	CT		03/01/2022		378,186		(196)			(196)		935	935			
P2009023568	NORTH BERGEN	NJ		02/28/2022		442,806		(64)			(64)						
P2009023570	CORONA	CA		03/09/2022		825,184		(457)			(457)		3,616	3,616			
P2009023571	LOXAHATCHEE	FL		02/25/2022		594,658		(178)			(178)		1,821	1,821			
P2009023573	LOS ANGELES	CA		03/22/2022		1,654,171		(259)			(259)						
P2009023574	DESERT HOT SPRINGS	CA		02/22/2022		207,524		(113)			(113)		664	664			
P2009023575	HENDERSON	NV		03/08/2022		140,964		(71)			(71)		3,152	3,152			
P2009023578	BRANDON	MS		02/24/2022		259,128		(120)			(120)		630	630			
P2009023580	MCLEAN	VA		02/22/2022		1,644,605		(531)			(531)		29,526	29,526			
P2009023582	PORT ST LUCIE	FL		03/09/2022		232,353		(120)			(120)		570	570			
P2009023583	NEW LENOX	IL		02/25/2022		264,599		(158)			(158)		1,363	1,363			
P2009023584	MIDDLETOWN	MD		03/01/2022		273,139		(117)			(117)		559	559			
P2009023585	DAVIE	FL		02/24/2022		489,011		(245)			(245)		1,644	1,644			
P2009023587	LAUREL	MD		02/28/2022		429,647		(207)			(207)		1,219	1,219			
P2009023588	MIAMI	FL		03/18/2022		794,526		(319)			(319)		3,001	3,001			
P2009023591	SPRING	TX		02/23/2022		195,759		(26)			(26)		1,088	1,088			
P2009023592	BRIDGEPORT	CT		04/06/2022		195,467		(92)			(92)		491	491			
P2009023593	RICHMOND	TX		02/25/2022		297,106		(160)			(160)		1,256	1,256			
P2009023595	BALTIMORE	MD		02/18/2022		221,431		(108)			(108)		579	579			

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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					
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P2009023597	SALT LAKE CITY	UT		03/04/2022		271,690		(117)			(117)		731	731			
P2009023598	FOUNTAIN HILLS	AZ		03/01/2022		439,124		(158)			(158)		1,740	1,740			
P2009023600	PASADENA	CA		03/04/2022		619,004		(86)			(86)						
P2009023601	FISHERS	IN		03/23/2022		2,394,477		(635)			(635)		10,218	10,218			
P2009023602	LOGANVILLE	GA		02/23/2022		318,417		(71)			(71)		1,285	1,285			
P2009023605	KATY	TX		02/24/2022		225,794		(130)			(130)		1,711	1,711			
P2009023609	SMYRNA	GA		04/14/2022		406,416		(196)			(196)		1,176	1,176			
P2009023610	CHARLOTTE	NC		02/23/2022		314,817		(106)			(106)		3,952	3,952			
P2009023611	RUTHERFORDTON	NC		03/22/2022		172,288		(96)			(96)		980	980			
P2009023612	SAN TAN VALLEY	AZ		03/11/2022		267,973		(140)			(140)		746	746			
P2009023614	NORTH LAS VEGAS	NV		03/07/2022		325,055		(173)			(173)		862	862			
P2009023615	HOLLISTER	CA		04/20/2022		667,269		(221)			(221)		1,168	1,168			
P2009023616	CARROLLTON	GA		02/23/2022		216,674		(104)			(104)		654	654			
P2009023617	UNION BEACH	NJ		03/03/2022		261,109		(136)			(136)		966	966			
P2009023618	SHEPHERD	TX		02/28/2022		389,824		(135)			(135)		1,188	1,188			
P2009023623	SNELLVILLE	GA		03/01/2022		207,148		(159)			(159)		822	822			
P2009023624	ORLANDO	FL		03/09/2022		320,458		(124)			(124)		1,212	1,212			
P2009023625	TORRANCE	CA		01/31/2023		354,469		(163)			(163)		1,169	1,169			
P2009023626	SURPRISE	AZ		03/01/2022		212,765		(106)			(106)		727	727			
P2009023627	EFFINGHAM	SC		04/28/2022		201,448		(102)			(102)		426	426			
P2009023628	GARFIELD	NJ		03/15/2022		556,248		(290)			(290)		1,539	1,539			
P2009023629	HIRAM	GA		02/23/2022		278,968		(120)			(120)		668	668			
P2009023631	MIAMI	FL		01/31/2023		906,321		(305)			(305)		1,953	1,953			
P2009023632	MIAMI	FL		02/25/2022		467,406		(133)			(133)		1,305	1,305			
P2009023634	GREENSBORO	NC		03/14/2022		164,407		(81)			(81)		425	425			
P2009023635	AUBURN	GA		03/11/2022		207,065		(111)			(111)		666	666			
P2009023636	WASHOUGAL	WA		02/24/2022		328,653		(304)			(304)		1,739	1,739			
P2009023637	THORNTON	CO		03/04/2022		350,546		(233)			(233)		2,517	2,517			
P2009023638	LONG BRANCH	NJ		02/24/2022		246,200		(64)			(64)		848	848			
P2009023640	STERLING	VA		02/22/2022		534,800		(260)			(260)		1,568	1,568			
P2009023642	DARNESTOWN	MD		03/10/2022		245,808		(134)			(134)		1,697	1,697			
P2009023643	CORCORAN	CA		02/28/2022		274,063		(133)			(133)		633	633			
P2009023644	ROCKVILLE	MD		03/04/2022		618,932		(303)			(303)		1,562	1,562			
P2009023647	LYNDHURST	NJ		02/25/2022		356,980		(154)			(154)		639	639			
P2009023650	NEW BRAUNFELS	TX		01/13/2022		189,702		(22)			(22)		961	961			
P2009023651	PITTSBURGH	PA		12/10/2021		72,993		(10)			(10)		554	554			
P2009023652	SAN ANTONIO	TX		12/16/2021		272,093		(36)			(36)		1,448	1,448			
P2009023653	HOUSTON	TX		12/17/2021		166,054		(15)			(15)						
P2009023654	HOUSTON	TX		12/17/2021		121,133		(11)			(11)						
P2009023655	HOUSTON	TX		12/17/2021		132,237		(12)			(12)						
P2009023656	HOUSTON	TX		12/17/2021		132,745		(11)			(11)						
P2009023657	DICKINSON	TX		12/17/2021		177,662		(16)			(16)						
P2009023658	LONG BRANCH	NJ		12/21/2021		541,620		(71)			(71)		3,052	3,052			
P2009023659	GAINSVILLE	FL		12/22/2021		112,663		(13)			(13)		551	551			
P2009023660	JACKSONVILLE	FL		12/23/2021		146,516		(18)			(18)		760	760			
P2009023661	WOODSTOCK	GA		12/31/2021		374,579		(33)			(33)		117	117			
P2009023662	ROME	GA		12/31/2021		93,245		(9)			(9)		816	816			
P2009023663	ROME	GA		12/31/2021		106,908		(9)			(9)						
P2009023664	CANTON	GA		12/31/2021		142,474		(12)			(12)		432	432			
P2009023665	RALEIGH	NC		12/29/2021		140,401		(16)			(16)		699	699			
P2009023666	DURHAM	NC		12/29/2021		163,801		(19)			(19)		816	816			

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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
P2009023667	MARIETTA	GA		12/31/2021		151,330		(13)			(13)						
P2009023669	LINDENWOLD	NJ		01/11/2022		110,426		(12)			(12)		509	509			
P2009023671	KISSIMMEE	FL		01/11/2022		149,411		(11)			(11)						
P2009023672	CLEVELAND	OH		01/11/2022		93,118		(7)			(7)						
P2009023673	PHILADELPHIA	PA		01/12/2022		156,480		(18)			(18)		744	744			
P2009023674	PHILADELPHIA	PA		01/12/2022		71,883		(8)			(8)		342	342			
P2009023675	CUTLER BAY	FL		01/12/2022		108,483		(11)			(11)		438	438			
P2009023676	MIAMI	FL		01/12/2022		261,334		(27)			(27)		1,073	1,073			
P2009023677	FAIRLAND	IN		01/13/2022		76,526		(8)			(8)		316	316			
P2009023678	ATLANTA	GA		01/13/2022		150,612		(17)			(17)		716	716			
P2009023679	PHILADELPHIA	PA		01/13/2022		143,766		(16)			(16)		684	684			
P2009023681	BELLWOOD	IL		01/14/2022		115,989		(11)			(11)		449	449			
P2009023682	PHILADELPHIA	PA		01/14/2022		100,636		(11)			(11)		479	479			
P2009023683	SANTA ROSA BEACH	FL		01/10/2022		803,012		(96)			(96)		2,759	2,759			
P2009023684	WOODSTOCK	GA		01/14/2022		177,668		(15)			(15)		310	310			
P2009023685	PHILADELPHIA	PA		01/14/2022		86,260		(10)			(10)		410	410			
P2009023686	PHILADELPHIA	PA		01/14/2022		157,458		(18)			(18)		749	749			
P2009023687	WOODSTOCK	GA		01/14/2022		241,349		(21)			(21)		69	69			
P2009023689	NASHVILLE	TN		01/14/2022		147,392		(11)			(11)						
P2009023690	CIBOLO	TX		01/14/2022		286,708		(22)			(22)						
P2009023691	SAN ANTONIO	TX		01/14/2022		118,116		(9)			(9)						
P2009023692	FRISCO	TX		01/18/2022		288,677		(22)			(22)						
P2009023693	LAKE ZURICH	IL		01/19/2022		211,351		(21)			(21)		1,129	1,129			
P2009023694	CHARLOTTE	NC		12/10/2021		156,664		(16)			(16)		650	650			
P2009023695	MIAMI	FL		01/20/2022		231,578		(28)			(28)		842	842			
P2009023696	CROWLEY	TX		01/20/2022		100,449		(8)			(8)						
P2009023697	DESOTO	TX		01/20/2022		125,182		(10)			(10)						
P2009023698	CLEVELAND	OH		01/21/2022		126,692		(15)			(15)		631	631			
P2009023699	CLEVELAND	OH		01/21/2022		107,674		(12)			(12)		534	534			
P2009023700	HOUSTON	TX		01/21/2022		114,078		(9)			(9)						
P2009023701	CLEVELAND	OH		01/21/2022		146,512		(17)			(17)		726	726			
P2009023702	PALM BEACH	FL		01/24/2022		222,586		(19)			(19)						
P2009023703	BAYTOWN	TX		01/24/2022		78,017		(9)			(9)		403	403			
P2009023704	SPRING	TX		01/25/2022		222,098		(17)			(17)						
P2009023705	GRANBURY	TX		01/25/2022		142,982		(16)			(16)		652	652			
P2009023707	TAMPA	FL		01/24/2022		117,005		(9)			(9)						
P2009023708	BINGHAMTON	NY		01/27/2022		127,671		(12)			(12)		460	460			
P2009023709	VALDOSTA	GA		01/27/2022		161,160		(12)			(12)						
P2009023710	FORT WORTH	TX		01/27/2022		137,628		(14)			(14)		553	553			
P2009023711	RAYTOWN	MO		01/27/2022		67,638		(5)			(5)						
P2009023712	LAKE ARROWHEAD	CA		01/28/2022		628,884		(56)			(56)						
P2009023714	JOSHUA TREE	CA		01/28/2022		282,477		(24)			(24)						
P2009023716	JERSEY CITY	NJ		01/28/2022		624,860		(13)			(13)						
P2009023717	JACKSONVILLE	FL		01/28/2022		151,480		(3)			(3)						
P2009023718	BRIGANTINE	NJ		01/28/2022		199,006		(5)			(5)						
P2009023719	GARLAND	TX		01/28/2022		185,979		(22)			(22)		976	976			
P2009023722	FORT WORTH	TX		01/28/2022		126,233		(3)			(3)						
P2009023724	PASADENA	TX		01/31/2022		139,944		(17)			(17)		240	240			
P2009023725	PASADENA	MD		01/28/2022		109,066		(2)			(2)						
P2009023727	PAULSBORO	NJ		01/31/2022		121,223		(13)			(13)		530	530			
P2009023729	AURORA	IL		02/01/2022		126,738		(14)			(14)		609	609			

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	2	3					8	9	10	11	12	13					
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P2009023730	AURORA	IL		02/01/2022		207,216		(23)			(23)		995	995			
P2009023731	HOUSTON	TX		02/02/2022		214,331		(26)			(26)		2,470	2,470			
P2009023732	NEW MARKET	TN		02/01/2022		87,835		(7)			(7)						
P2009023733	BOLINGBROOK	IL		02/01/2022		196,444		(22)			(22)		943	943			
P2009023734	RALEIGH	NC		02/04/2022		117,196		(14)			(14)		581	581			
P2009023735	WAKE FOREST	NC		02/04/2022		125,985		(15)			(15)		624	624			
P2009023736	FUQUAY VARINA	NC		02/04/2022		187,513		(22)			(22)		929	929			
P2009023737	NEW ORLEANS	LA		02/03/2022		139,362		(3)			(3)						
P2009023738	CHARLOTTE	NC		02/03/2022		290,841		(6)			(6)						
P2009023742	WOODBRIDGE	VA		03/01/2022		323,499		(225)			(225)		51,449	51,449			
P2009023743	BRIDGEPORT	CT		03/17/2022		231,210		(113)			(113)		583	583			
P2009023744	TACOMA	WA		03/02/2022		246,973		(119)			(119)		566	566			
P2009023748	DALLAS	TX		03/08/2022		628,218		(298)			(298)		1,006	1,006			
P2009023749	SAN DIEGO	CA		02/23/2022		865,629		(255)			(255)		3,420	3,420			
P2009023750	CINNAMINSON	NJ		03/14/2022		414,147		(228)			(228)		1,279	1,279			
P2009023753	ORLANDO	FL		02/15/2022		399,571		5			5		1,914	1,914			
P2009023754	ORMOND BEACH	FL		02/23/2022		731,454		(78)			(78)						
P2009023755	BERLIN	MD		03/03/2022		302,707		(141)			(141)		1,647	1,647			
P2009023756	HYATTSVILLE	MD		03/11/2022		293,207		(148)			(148)		776	776			
P2009023760	BAYTOWN	TX		03/03/2022		156,795		(79)			(79)		415	415			
P2009023761	BRIDGEWATER	CT		04/05/2022		345,393		(138)			(138)		775	775			
P2009023762	TACOMA	WA		01/31/2023		206,380		(113)			(113)		456	456			
P2009023763	VISALIA	CA		03/18/2022		207,931		(194)			(194)		28,121	28,121			
P2009023764	BALTIMORE	MD		02/23/2022		224,470		(93)			(93)		536	536			
P2009023765	LAS VEGAS	NV		03/21/2022		1,217,654		(273)			(273)		5,216	5,216			
P2009023766	CHICAGO	IL		02/24/2022		250,282		(83)			(83)		619	619			
P2009023767	ANNAPOLIS	MD		02/28/2022		300,160		(132)			(132)		768	768			
P2009023768	CATONSVILLE	MD		03/04/2022		270,983		(154)			(154)		994	994			
P2009023769	FORNEY	TX		03/01/2022		396,227		(180)			(180)		889	889			
P2009023771	CHINO	CA		03/04/2022		339,494		(64)			(64)		1,791	1,791			
P2009023772	LAVEEN	AZ		01/31/2023		406,273		(90)			(90)		1,719	1,719			
P2009023774	TILLAMOOK	OR		02/28/2022		197,270		(97)			(97)		635	635			
P2009023775	CATHEDRAL CITY	CA		03/15/2022		330,902		(110)			(110)		1,290	1,290			
P2009023776	SAINT STEPHEN	SC		03/07/2022		208,545		(88)			(88)		928	928			
P2009023777	HOUSTON	TX		03/28/2022		191,801		(105)			(105)		581	581			
P2009023778	MIAMI	FL		03/22/2022		262,668		(135)			(135)		748	748			
P2009023779	PANAMA CITY BEACH	FL		03/04/2022		227,834		(85)			(85)		863	863			
P2009023780	COCONUT CREEK	FL		03/09/2022		355,630		(222)			(222)		8,296	8,296			
P2009023783	SANTA ROSA	CA		03/11/2022		372,701		(216)			(216)		2,060	2,060			
P2009023784	DES MOINES	WA		03/11/2022		436,696		(240)			(240)		1,323	1,323			
P2009023786	FRANKLIN	TN		03/04/2022		749,959		(152)			(152)		3,034	3,034			
P2009023789	MIAMI	FL		05/31/2022		368,034		(102)			(102)		918	918			
P2009023794	KATY	TX		07/31/2022		578,499		(275)			(275)		1,870	1,870			
P2009023795	CAPE CORAL	FL		03/31/2022		227,267		(133)			(133)		753	753			
P2009023796	KISSIMMEE	FL		03/16/2022		239,654		(94)			(94)		1,563	1,563			
P2009023797	DOUGLASVILLE	GA		04/12/2022		266,942		(126)			(126)		1,069	1,069			
P2009023798	O FALLON	MO		03/16/2022		270,727		(86)			(86)		1,101	1,101			
P2009023800	RIVERBANK	CA		03/29/2022		501,133		(265)			(265)		1,418	1,418			
P2009023802	OAK LAWN	IL		03/17/2022		257,428		(131)			(131)		696	696			
P2009023804	COMMERCE CITY	CO		03/21/2022		467,212		(300)			(300)		10,180	10,180			
P2009023805	NORTH HAVEN	CT		03/22/2022		268,717		(124)			(124)		731	731			

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
P2009023807	ELIZABETH	NJ		05/06/2022		391,482		(191)			(191)		1,237	1,237			
P2009023808	DENVER	CO		03/30/2022		365,176		(174)			(174)		880	880			
P2009023809	ANNANDALE	VA		03/11/2022		406,486		(437)			(437)		2,397	2,397			
P2009023811	HUNTINGTON BEACH	CA		03/23/2022		973,411		(500)			(500)		3,155	3,155			
P2009023812	STOCKTON	CA		03/31/2022		255,607		(128)			(128)		677	677			
P2009023813	MOORESVILLE	NC		01/31/2023		302,706		(110)			(110)		603	603			
P2009023815	WOODBRIDGE	VA		03/24/2022		303,881		(161)			(161)		860	860			
P2009023816	STOCKTON	CA		03/17/2022		410,988		(204)			(204)		1,061	1,061			
P2009023817	MANTECA	CA		03/31/2022		274,431		(147)			(147)		897	897			
P2009023818	DAMASCUS	OR		03/18/2022		419,287		(190)			(190)		941	941			
P2009023819	BALLWIN	MO		03/14/2022		190,868		(75)			(75)		1,370	1,370			
P2009023820	GRAND PRAIRIE	TX		03/18/2022		160,255		(59)			(59)		322	322			
P2009023821	WINFIELD	MO		03/14/2022		223,917		(87)			(87)		828	828			
P2009023822	PFLUGERVILLE	TX		03/26/2022		140,136		(62)			(62)		1,426	1,426			
P2009023823	NORTH LAS VEGAS	NV		03/14/2022		226,636		(110)			(110)		758	758			
P2009023824	RIVERSIDE	CA		03/31/2022		425,175		(248)			(248)		1,515	1,515			
P2009023825	MARATHON	FL		03/16/2022		861,038		(322)			(322)		2,210	2,210			
P2009023828	TULSA	OK		04/04/2022		1,011,718		(315)			(315)		2,292	2,292			
P2009023829	DURANGO	CO		03/23/2022		471,856		(83)			(83)		1,892	1,892			
P2009023830	HYATTSVILLE	MD		03/25/2022		474,131		(243)			(243)		1,282	1,282			
P2009023831	STAFFORD	VA		03/23/2022		208,657		(108)			(108)		581	581			
P2009023835	DEERFIELD BCH	FL		07/31/2022		759,801		(238)			(238)		2,720	2,720			
P2009023836	MOUNT AIRY	MD		04/15/2022		274,583		(132)			(132)		1,221	1,221			
P2009023838	MISSOURI CITY	TX		04/06/2022		152,065		(49)			(49)		515	515			
P2009023839	CHURCH HILL	MD		04/15/2022		205,217		(81)			(81)		659	659			
P2009023840	HOLLYWOOD	FL		04/07/2022		715,221		(125)			(125)		2,869	2,869			
P2009023842	BALTIMORE	MD		03/29/2022		161,459		(84)			(84)		447	447			
P2009023845	EVERETT	WA		03/30/2022		424,231		(236)			(236)		1,315	1,315			
P2009023846	TUCKER	GA		03/26/2022		377,873		(94)			(94)		1,610	1,610			
P2009023848	PHOENIX	AZ		04/12/2022		729,871		(313)			(313)		1,798	1,798			
P2009023849	WOODRUFF	SC		03/24/2022		199,622		(105)			(105)		565	565			
P2009023850	NORTH HILLS	CA		03/22/2022		447,278		(42)			(42)		1,898	1,898			
P2009023852	LEESBURG	VA		03/18/2022		1,958,577		(326)			(326)		7,905	7,905			
P2009023853	PALM DESERT	CA		03/18/2022		469,850		(102)			(102)		1,767	1,767			
P2009023856	WARMINSTER	PA		03/21/2022		227,676		(89)			(89)		2,625	2,625			
P2009023857	COLORADO SPRINGS	CO		04/11/2022		214,113		(70)			(70)		1,187	1,187			
P2009023858	BACLIFF	TX		03/28/2022		154,931		(81)			(81)		586	586			
P2009023860	MIAMI	FL		03/18/2022		176,751		(12)			(12)		720	720			
P2009023861	MANTECA	CA		04/13/2022		627,405		(248)			(248)		1,966	1,966			
P2009023862	LOCKWOOD	CA		01/31/2023		484,125		(27)			(27)		4,509	4,509			
P2009023864	KENT	WA		04/01/2022		620,640		(58)			(58)		2,563	2,563			
P2009023865	RANCHO CORDOVA	CA		04/06/2022		337,611		(121)			(121)		6,014	6,014			
P2009023866	MESA	AZ		03/22/2022		417,009		(128)			(128)						
P2009023867	SALEM	OR		04/05/2022		355,546		(172)			(172)		1,036	1,036			
P2009023870	TEMPLE HILLS	MD		04/05/2022		397,140		(182)			(182)		1,099	1,099			
P2009023871	LAS VEGAS	NV		03/25/2022		752,697		(250)			(250)		2,559	2,559			
P2009023872	SAN BERNARDINO	CA		04/08/2022		259,040		(12)			(12)		1,052	1,052			
P2009023873	CHATHAM	NJ		04/01/2022		773,273		(246)			(246)		2,444	2,444			
P2009023874	FORT MYERS	FL		03/31/2022		158,212		(80)			(80)		419	419			
P2009023875	BALTIMORE	MD		03/31/2022		239,042		(127)			(127)		963	963			
P2009023876	COMMERCE CITY	CO		03/31/2022		297,079		(127)			(127)		606	606			

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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
P2009023878	SAINT PETERSBURG	FL		03/22/2022		193,150		(30)			(30)		513	513			
P2009023879	BARSTOW	CA		01/31/2023		131,195		(40)			(40)		476	476			
P2009023880	AURORA	CO		04/04/2022		454,528		(212)			(212)		841	841			
P2009023881	LOS ANGELES	CA		01/31/2023		2,520,922		(975)			(975)		8,863	8,863			
P2009023882	GARDEN GROVE	CA		01/31/2023		797,122		(165)			(165)						
P2009023883	SARASOTA	FL		01/31/2023									995	995			
P2009023885	LILLINGTON	NC		03/25/2022		233,488		(158)			(158)		2,359	2,359			
P2009023888	DENISON	TX		03/18/2022		151,644		(63)			(63)		789	789			
P2009023889	DENISON	TX		03/31/2022		152,248		(66)			(66)		783	783			
P2009023891	SALT LAKE CITY	UT		03/29/2022		205,436		(92)			(92)		675	675			
P2009023892	SAN JOSE	CA		03/30/2022		891,153		(40)			(40)		3,717	3,717			
P2009023893	ENCINO	CA		04/11/2022		2,943,022		(762)			(762)		10,719	10,719			
P2009023896	BRANDON	MS		03/25/2022		244,903		(94)			(94)		758	758			
P2009023898	NEW BRUNSWICK	NJ		05/06/2022		155,167		(48)			(48)		317	317			
P2009023899	OAKLAND	CA		07/31/2022		558,638		(4)			(4)		350	350			
P2009023900	WEST HILLS	CA		03/28/2022		1,478,051		(144)			(144)		5,886	5,886			
P2009023902	FRESNO	CA		03/25/2022		231,415		(54)			(54)		337	337			
P2009023903	MEMPHIS	TN		03/25/2022		224,195		(42)			(42)		827	827			
P2009023904	MIAMI	FL		03/31/2022		368,462		(219)			(219)		43,389	43,389			
P2009023906	OLD HICKORY	TN		03/30/2022		185,849		(105)			(105)		857	857			
P2009023907	LOOMIS	CA		03/25/2022		989,193		(94)			(94)						
P2009023908	CEDAR PARK	TX		07/31/2022		623,465		(15)			(15)						
P2009023910	LAGUNA WOODS	CA		04/27/2022		274,628		(23)			(23)						
P2009023911	SHINGLE SPRINGS	CA		03/24/2022		1,969,450		(262)			(262)						
P2009023912	CHERRY HILL	NJ		07/31/2022		205,364		(71)			(71)		546	546			
P2009023913	PALMYRA	NJ		03/31/2022		175,844		(82)			(82)		670	670			
P2009023914	BLUFFTON	SC		03/30/2022		236,506		(130)			(130)		4,151	4,151			
P2009023915	DENVER	CO		04/05/2022									677	677			
P2009023916	BRADENTON	FL		04/11/2022		181,656		(145)			(145)		774	774			
P2009023917	AUSTIN	TX		03/25/2022		1,075,440		(136)			(136)						
P2009023919	ADELPHI	MD		03/30/2022		396,540		(126)			(126)		1,292	1,292			
P2009023923	LAWRENCEVILLE	GA		01/31/2023		322,136		(13)			(13)		1,644	1,644			
P2009023925	DAVENPORT	FL		04/01/2022		150,584		(31)			(31)		482	482			
P2009023926	EASTON	MD		03/31/2022		267,423		(145)			(145)		910	910			
P2009023929	MIAMI BEACH	FL		03/23/2022		879,745		(318)			(318)		2,785	2,785			
P2009023934	MIAMI	FL		04/12/2022		502,393		(130)			(130)		1,830	1,830			
P2009023935	AUSTIN	TX		03/31/2022		539,535		(242)			(242)		1,710	1,710			
P2009023936	COLLEGE PARK	MD		03/29/2022		309,829		(150)			(150)		764	764			
P2009023939	LANCASTER	CA		04/05/2022		360,810		(128)			(128)		685	685			
P2009023940	HOUSTON	TX		03/31/2022		187,096		(197)			(197)		3,409	3,409			
P2009023941	WOODBRIDGE	VA		04/01/2022		278,137		(91)			(91)		1,355	1,355			
P2009023942	LAS VEGAS	NV		04/14/2022		218,377		(99)			(99)		578	578			
P2009023944	SALT LAKE CTY	UT		04/14/2022		383,071		(175)			(175)		1,042	1,042			
P2009023946	OWINGS MILLS	MD		04/01/2022		275,802		(131)			(131)		767	767			
P2009023947	ADELPHI	MD		04/01/2022		446,012		(191)			(191)		1,298	1,298			
P2009023948	DEERFIELD BCH	FL		05/17/2022		544,444		77			77		1,681	1,681			
P2009023951	CUMMING	GA		01/31/2023		529,723		(108)			(108)						
P2009023953	AURORA	CO		03/31/2022		475,466		(236)			(236)		1,642	1,642			
P2009023954	HOUSTON	TX		01/31/2023		305,387		(315)			(315)		2,308	2,308			
P2009023956	VERNON	CT		01/31/2023		177,666		(72)			(72)		495	495			
P2009023957	BAKERSFIELD	CA		04/08/2022		271,531		(94)			(94)		1,873	1,873			

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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
P2009023958	SPRING	TX		01/31/2023		123,029		(73)			(73)		1,939	1,939			
P2009023959	PHILADELPHIA	PA		04/05/2022		327,915		(50)			(50)						
P2009023960	WESTMINSTER	CA		03/31/2022		487,276		(62)			(62)						
P2009023961	ROUND ROCK	TX		04/15/2022		345,577		(44)			(44)						
P2009023962	ORANGE	NJ		01/31/2023		269,345		(107)			(107)		604	604			
P2009023963	PLANO	TX		04/20/2022		224,315		(43)			(43)		719	719			
P2009023965	VINELAND	NJ		01/31/2023		266,207		(85)			(85)		524	524			
P2009023966	DES PLAINES	IL		04/11/2022		279,303		(179)			(179)		9,818	9,818			
P2009023968	JACKSONVILLE	FL		01/31/2023		230,558		(47)			(47)		696	696			
P2009023969	ROSENBERG	TX		04/28/2022		182,091		(78)			(78)		3,669	3,669			
P2009023974	EGG HBR TWP	NJ		07/31/2022		179,003		(61)			(61)		477	477			
P2009023975	POMPANO BEACH	FL		01/31/2023		325,918		(98)			(98)		872	872			
P2009023977	TINTON FALLS	NJ		04/14/2022		204,507		(125)			(125)		2,613	2,613			
P2009023978	PITTSGROVE	NJ		04/08/2022		470,026		(155)			(155)		1,352	1,352			
P2009023981	MONROE	NC		04/13/2022		365,635		(154)			(154)		633	633			
P2009023982	KEY LARGO	FL		04/04/2022		446,122		(45)			(45)		1,510	1,510			
P2009023983	DENVER	CO		04/04/2022		341,931		(124)			(124)		969	969			
P2009023984	TAMPA	FL		04/26/2022		327,572		(90)			(90)		993	993			
P2009023985	ISALMORADA	FL		04/22/2022		2,047,270		(102)			(102)		7,507	7,507			
P2009023986	CHARLOTTE	NC		04/18/2022		350,262		(73)			(73)		340	340			
P2009023987	UPPR MARLBORO	MD		04/11/2022		445,228		(152)			(152)		1,153	1,153			
P2009023988	RICHMOND	TX		04/13/2022		511,249		(181)			(181)		1,432	1,432			
P2009023989	LYMAN	SC		04/29/2022		219,622		(110)			(110)		10,865	10,865			
P2009023990	MERCED	CA		07/31/2022		150,273		(72)			(72)		1,664	1,664			
P2009023991	WEST MILFORD	NJ		07/31/2022		361,292		(14)			(14)						
P2009023992	KISSIMMEE	FL		04/22/2022		179,039		(27)			(27)		620	620			
P2009023993	PARKLAND	FL		04/05/2022		349,817		(69)			(69)		1,148	1,148			
P2009023994	ELMWOOD PARK	NJ		05/11/2022		433,192		(21)			(21)		2,128	2,128			
P2009023995	ELMHURST	IL		04/28/2022		211,239		(47)			(47)		675	675			
P2009023996	HOUSTON	TX		07/31/2022		213,049		(120)			(120)		3,419	3,419			
P2009023999	CLEARFIELD	UT		04/18/2022		410,029		(166)			(166)		1,133	1,133			
P2009024001	WOODLAND HILLS	CA		05/23/2022		1,489,149		(190)			(190)						
P2009024002	LOS ANGELES	CA		04/22/2022		289,937		(75)			(75)		903	903			
P2009024004	REISTERSTOWN	MD		04/08/2022		221,727		(66)			(66)		569	569			
P2009024007	ESCONDIDO	CA		01/31/2023		678,270		(147)			(147)		2,093	2,093			
P2009024010	DES PLAINES	IL		05/19/2022		163,894		(34)			(34)		501	501			
P2009024011	GURNEE	IL		01/31/2023		251,514		(89)			(89)		1,120	1,120			
P2009024016	FORT WASHINGTON	MD		04/26/2022		361,633		(139)			(139)		940	940			
P2009024017	FRESNO	CA		01/31/2023		262,623		(94)			(94)		725	725			
P2009024018	HAWTHORNE	NJ		05/13/2022		305,396		(59)			(59)		950	950			
P2009024019	LAUREL	MD		04/19/2022		339,290		(106)			(106)		2,978	2,978			
P2009024021	PARK HILL	OK		06/06/2022		799,558		(118)			(118)		2,605	2,605			
P2009024028	RIVERVIEW	FL		01/31/2023		352,215		(29)			(29)		1,195	1,195			
P2009024029	ORLANDO	FL		05/02/2022		178,343		(72)			(72)		471	471			
P2009024031	HOUSTON	TX		04/15/2022		257,606		(89)			(89)		732	732			
P2009024033	PITTSBURGH	PA		01/31/2023		320,595		(126)			(126)		1,036	1,036			
P2009024037	REDONDO BEACH	CA		01/31/2023		404,853		(106)			(106)		1,229	1,229			
P2009024038	THOUSAND OAKS	CA		04/29/2022		395,981		(156)			(156)		925	925			
P2009024043	LEANDER	TX		05/02/2022		379,796		(173)			(173)		860	860			
P2009024045	KEY LARGO	FL		07/31/2022		540,442		(29)			(29)		1,790	1,790			
P2009024049	ST GEORGE	UT		04/28/2022		185,909		(14)			(14)		631	631			

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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
P2009024051	LEESBURG	VA		05/09/2022		408,219		(181)			(181)		949	949			
P2009024055	NORTH AURORA	IL		05/23/2022		469,175		(170)			(170)		2,762	2,762			
P2009024056	ELLICOTT CITY	MD		04/12/2022		996,916		(282)			(282)		2,883	2,883			
P2009024057	MARICOPA	AZ		01/31/2023		228,286		(6)			(6)						
P2009024058	MANALAPAN	NJ		04/29/2022		504,999		(119)			(119)		1,503	1,503			
P2009024061	STERLING	VA		01/31/2023		530,873		(216)			(216)		874	874			
P2009024068	HOUSTON	TX		01/31/2023		156,305		(60)			(60)		341	341			
P2009024073	CHICAGO	IL		01/31/2023		161,617		(58)			(58)		434	434			
P2009024075	DOWNEY	CA		01/31/2023		614,558		(221)			(221)		1,517	1,517			
P2009024076	SUWANEE	GA		07/31/2022		519,163		(124)			(124)		1,583	1,583			
P2009024077	HURRICANE	UT		07/31/2022		519,762		(153)			(153)		1,423	1,423			
P2009024080	BLAINE	MN		04/20/2022		309,124		(133)			(133)		785	785			
P2009024082	AUSTIN	TX		09/02/2022		784,774		37			37		2,462	2,462			
P2009024085	ORLANDO	FL		07/31/2022		273,725		(53)			(53)		813	813			
P2009024086	RANCHO PALOS VERDES	CA		04/26/2022		1,602,287		(96)			(96)						
P2009024087	N CHESTERFIELD	VA		01/31/2023		304,859		(115)			(115)		671	671			
P2009024088	TRENTON	NJ		04/15/2022		112,761		(98)			(98)		5,046	5,046			
P2009024089	SAN JOSE	CA		01/31/2023		1,009,849		(153)			(153)		3,271	3,271			
P2009024090	HILLSIDE	IL		04/28/2022		246,799		(95)			(95)		667	667			
P2009024091	FAIR LAWN	NJ		05/02/2022		486,269		(111)			(111)						
P2009024094	SALISBURY	NC		04/25/2022		206,605		(74)			(74)		689	689			
P2009024095	BALTIMORE	MD		01/31/2023		189,114		(70)			(70)		458	458			
P2009024096	UPPR MARLBORO	MD		06/08/2022		182,406		(82)			(82)		5,677	5,677			
P2009024097	NORTH CHESTERFIELD	VA		07/31/2022		146,237		(60)			(60)		320	320			
P2009024098	CEDAR HILL	TX		04/29/2022		236,380		(94)			(94)		727	727			
P2009024099	BALTIMORE	MD		07/31/2022		171,599		(65)			(65)		422	422			
P2009024100	IRVING	TX		01/31/2023		521,257		(32)			(32)		1,646	1,646			
P2009024102	STRASBURG	CO		01/31/2023		425,709		(135)			(135)		920	920			
P2009024106	OWINGS MILLS	MD		04/27/2022		287,897		(87)			(87)		449	449			
P2009024107	HOWARD	PA		05/01/2022		216,602		(70)			(70)		578	578			
P2009024109	PIEDMONT	SC		05/03/2022		231,978		(48)			(48)		741	741			
P2009024112	YUBA CITY	CA		01/31/2023		482,378		(175)			(175)		1,309	1,309			
P2009024113	SARASOTA	FL		01/31/2023		226,446		(76)			(76)		720	720			
P2009024114	SCOTTSDALE	AZ		01/31/2023		1,700,291		(446)			(446)		5,162	5,162			
P2009024118	DOSWELL	VA		01/31/2023		317,275		(87)			(87)		961	961			
P2009024119	DELANO	CA		04/29/2022		191,180		(73)			(73)		462	462			
P2009024122	PHOENIX	AZ		04/22/2022		408,753		(115)			(115)		715	715			
P2009024126	PORTLAND	OR		07/31/2022		339,257		(51)			(51)		727	727			
P2009024130	BALTIMORE	MD		04/28/2022		184,892		(15)			(15)		586	586			
P2009024131	DALLAS	TX		05/02/2022		148,419		(15)			(15)						
P2009024134	CHARLOTTE	NC		04/26/2022		254,318		(115)			(115)		567	567			
P2009024138	CARY	NC		07/31/2022		867,842		3			3						
P2009024145	HAINES CITY	FL		01/31/2023		303,814		(116)			(116)		747	747			
P2009024147	ADELPHI	MD		04/28/2022		302,068		(96)			(96)		653	653			
P2009024148	TOLLESON	AZ		07/31/2022		231,632		(84)			(84)		458	458			
P2009024153	GLEN BURNIE	MD		01/31/2023		306,422		(72)			(72)		2,527	2,527			
P2009024154	FRESNO	CA		04/29/2022		273,537		(77)			(77)		687	687			
P2009024157	TAMPA	FL		05/06/2022		583,299		(182)			(182)		2,282	2,282			
P2009024158	STOCKTON	CA		07/31/2022		502,706		(202)			(202)		1,243	1,243			
P2009024160	VALLEY CENTER	CA		05/05/2022		859,844		(32)			(32)		2,852	2,852			
P2009024165	WASHINGTON	DC		01/31/2023		282,312		(92)			(92)		650	650			

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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
P2009024167	MODESTO	CA		05/06/2022		344,229		(105)			(105)		1,470	1,470			
P2009024168	MODESTO	CA		05/10/2022		307,144		(126)			(126)		753	753			
P2009024171	MONTGOMERY VILLAGE	MD		01/31/2023		254,319		(94)			(94)		2,385	2,385			
P2009024173	NEW CARROLLTON	MD		01/31/2023		330,849		(92)			(92)		786	786			
P2009024174	WALLINGFORD	CT		05/16/2022		246,678		(81)			(81)		571	571			
P2009024175	SOUTH AMBOY	NJ		01/31/2023		333,353		(110)			(110)		710	710			
P2009024176	JACKSONVILLE	FL		07/31/2022		262,499		(47)			(47)		441	441			
P2009024179	HOUSTON	TX		07/31/2022		194,975		(118)			(118)		1,269	1,269			
P2009024180	STERLING	VA		05/12/2022		465,056		(125)			(125)		1,320	1,320			
P2009024181	GARFIELD	NJ		01/31/2023		465,478		(133)			(133)		9,075	9,075			
P2009024182	LA PORTE	TX		01/31/2023		197,182		(76)			(76)		231	231			
P2009024183	CHOWCHILLA	CA		06/27/2022		323,692		(109)			(109)		1,730	1,730			
P2009024186	NORTHGLENN	CO		05/09/2022		478,072		(100)			(100)		1,202	1,202			
P2009024187	PALMDALE	CA		04/27/2022		416,347		(288)			(288)		2,488	2,488			
P2009024190	CLINTON	MD		05/19/2022		316,628		(101)			(101)		813	813			
P2009024191	MESA	AZ		07/31/2022		252,179		(86)			(86)		566	566			
P2009024192	MERCED	CA		01/31/2023		258,307		2			2		1,459	1,459			
P2009024193	VACAVILLE	CA		07/31/2022		858,829		(127)			(127)		2,342	2,342			
P2009024195	WALLER	TX		07/14/2022		569,955		(98)			(98)		872	872			
P2009024196	LANDOVER	MD		01/31/2023		246,310		(56)			(56)		603	603			
P2009024197	HOUSTON	TX		05/10/2022		203,747		(42)			(42)		564	564			
P2009024200	HOUSTON	TX		01/31/2023		153,745		(59)			(59)		681	681			
P2009024202	KEIZER	OR		01/31/2023		497,755		(53)			(53)		1,528	1,528			
P2009024204	FILLMORE	UT		01/31/2023		191,545		(47)			(47)		406	406			
P2009024207	CHARLOTTE	NC		05/10/2022		267,097		(61)			(61)		869	869			
P2009024208	ALBEMARLE	NC		07/31/2022		671,374		(166)			(166)		1,641	1,641			
P2009024209	LONG VALLEY	NJ		05/26/2022		407,710		(43)			(43)		1,260	1,260			
P2009024211	GREENSBORO	MD		08/03/2022		271,941		(67)			(67)		508	508			
P2009024213	CLOVIS	CA		04/28/2022		310,300		(195)			(195)		17,039	17,039			
P2009024215	FORKED RIVER	NJ		01/31/2023		448,247		(16)			(16)						
P2009024217	PHOENIX	AZ		07/31/2022		247,404		(8)			(8)		1,308	1,308			
P2009024220	ANTIOCH	CA		05/13/2022		428,605		(130)			(130)		967	967			
P2009024226	ROCK HILL	SC		07/31/2022		216,520		(73)			(73)		2,304	2,304			
P2009024227	ST PETERSBURG	FL		07/31/2022		1,348,403		(327)			(327)		3,986	3,986			
P2009024228	SUMMERVILLE	SC		04/28/2022		211,503		(70)			(70)		364	364			
P2009024229	MARVIN	NC		01/31/2023		308,448		(130)			(130)		965	965			
P2009024230	MANASSAS	VA		01/31/2023		525,498		(204)			(204)		1,124	1,124			
P2009024231	SALT LAKE CTY	UT		01/31/2023		188,688		(85)			(85)		460	460			
P2009024232	CHESHIRE	CT		01/31/2023		206,785		(88)			(88)		419	419			
P2009024234	TERRELL	TX		01/31/2023		308,219		(117)			(117)		758	758			
P2009024237	WOODBRIDGE	VA		01/31/2023		421,889		(171)			(171)		918	918			
P2009024243	LILBURN	GA		01/31/2023		180,418		(709)			(709)		4,114	4,114			
P2009024249	PARADISE VALLEY	AZ		01/31/2023		2,118,795		82			82						
P2009024250	SCOTTSDALE	AZ		01/31/2023		530,975		(11)			(11)		1,705	1,705			
P2009024253	LOS ANGELES	CA		04/16/2022		2,130,290		(44)			(44)						
P2009024254	LONG BEACH	CA		01/31/2023		321,937		(12)			(12)		4,342	4,342			
P2009024256	KATY	TX		04/20/2022		305,304		(102)			(102)		560	560			
P2009024257	ATLANTA	GA		01/31/2023		727,702		(2)			(2)						
P2009024261	MESA	AZ		07/31/2022		459,977		(23)			(23)						
P2009024266	CLINTON	CT		01/31/2023		255,657		(102)			(102)		2,890	2,890			
P2009024267	RICHMOND	CA		05/06/2022		393,144		(165)			(165)		2,701	2,701			

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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
P2009024272	GREENVILLE	TX		07/31/2022		638,878		(271)			(271)		1,489	1,489			
P2009024283	SILVER SPRING	MD		01/31/2023		388,942		(154)			(154)		1,505	1,505			
P2009024284	OLYMPIA	WA		05/26/2022		510,170		(174)			(174)		1,262	1,262			
P2009024285	SELMA	CA		01/31/2023		237,188		(75)			(75)		652	652			
P2009024287	WILMINGTON	NC		01/31/2023		229,879		(78)			(78)		476	476			
P2009024288	IRVINE	CA		06/24/2022		381,994		(115)			(115)		814	814			
P2009024289	VINELAND	NJ		07/31/2022		186,442		(63)			(63)		497	497			
P2009024290	DUNDALK	MD		07/31/2022		181,918		(69)			(69)		368	368			
P2009024291	FALLS CHURCH	VA		05/17/2022		576,391		(234)			(234)		1,292	1,292			
P2009024293	BANNING	CA		05/13/2022		337,720		(57)			(57)		918	918			
P2009024294	BALTIMORE	MD		06/30/2022		205,728		(68)			(68)		498	498			
P2009024295	CHARLESTON	SC		01/31/2023		207,406		(724)			(724)		4,561	4,561			
P2009024299	AUSTIN	TX		06/17/2022		236,451		(32)			(32)		655	655			
P2009024303	GERMANTOWN	MD		05/17/2022		309,972		(119)			(119)		676	676			
P2009024306	PASADENA	MD		07/31/2022		320,332		(129)			(129)		749	749			
P2009024307	BEAUMONT	CA		05/25/2022		389,564		(152)			(152)		869	869			
P2009024308	STERLING	VA		05/18/2022									986	986			
P2009024309	LEWES	DE		06/13/2022		1,154,107		(216)			(216)		3,409	3,409			
P2009024310	SPRING VALLEY	CA		06/10/2022		432,547		(83)			(83)		5,464	5,464			
P2009024311	NEWARK	NJ		01/31/2023		339,658		(129)			(129)		836	836			
P2009024312	HAGERSTOWN	MD		07/31/2022		244,068		(99)			(99)		543	543			
P2009024313	OCEANSIDE	CA		07/31/2022		309,533		(15)			(15)						
P2009024315	OAK HILLS	CA		05/11/2022		648,924		(182)			(182)		1,821	1,821			
P2009024316	HOUSTON	TX		01/31/2023		171,510		(73)			(73)		927	927			
P2009024317	STAFFORD	VA		05/19/2022		170,693		(68)			(68)		706	706			
P2009024318	AURORA	CO		01/31/2023		456,769		(162)			(162)		1,102	1,102			
P2009024319	NORTH LAS VEGAS	NV		01/31/2023		201,795		(74)			(74)		486	486			
P2009024321	EAST NEWARK	NJ		07/31/2022		441,695		(137)			(137)		465	465			
P2009024323	SOUTH JORDAN	UT		01/31/2023		416,278		(170)			(170)		996	996			
P2009024325	HYATTSVILLE	MD		07/06/2022		211,046		(33)			(33)		1,002	1,002			
P2009024326	MOORESTOWN	NJ		07/31/2022		267,863		(91)			(91)		674	674			
P2009024327	LAS VEGAS	NV		07/31/2022		202,746		(50)			(50)		595	595			
P2009024328	CINNAMINSON	NJ		07/31/2022		351,761		(147)			(147)		1,790	1,790			
P2009024329	TUCSON	AZ		07/31/2022		218,438		(75)			(75)		570	570			
P2009024332	WOODFORD	VA		01/31/2023		275,489		(106)			(106)		657	657			
P2009024333	FLANDERS	NJ		01/31/2023		784,934		(271)			(271)		1,676	1,676			
P2009024334	REISTERSTOWN	MD		06/09/2022		261,551		(77)			(77)		646	646			
P2009024338	BLYTHEWOOD	SC		07/31/2022		314,643		(46)			(46)		1,137	1,137			
P2009024339	FT WASHINGTON	MD		07/31/2022		408,300		(147)			(147)		801	801			
P2009024341	ANTIOCH	IL		06/14/2022		270,977		(103)			(103)		956	956			
P2009024342	AUSTIN	TX		01/31/2023		498,065		(190)			(190)						
P2009024343	BOONSBORO	MD		06/03/2022		320,921		(107)			(107)		828	828			
P2009024345	MARLTON	NJ		07/31/2022		297,071		(99)			(99)		518	518			
P2009024346	SEWICKLEY	PA		01/31/2023		249,323		(62)			(62)		972	972			
P2009024347	DELRAN	NJ		01/31/2023		295,131		(102)			(102)		498	498			
P2009024351	VALLEJO	CA		01/31/2023		410,691		(150)			(150)		958	958			
P2009024352	DISTRICT HTS	MD		07/31/2022		166,805		(62)			(62)		874	874			
P2009024353	SUMMERVILLE	SC		05/20/2022		381,337		(150)			(150)		1,286	1,286			
P2009024354	RANCHO CORDOVA	CA		05/20/2022		421,519		(171)			(171)		938	938			
P2009024356	SPRING BRANCH	TX		06/30/2022		296,265		(38)			(38)		824	824			
P2009024361	BALTIMORE	MD		06/29/2022		209,914		(25)			(25)		597	597			

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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
P2009024363	OAKLAND	CA		05/24/2022		207,291		(285)			(285)		43,199	43,199			
P2009024364	DORAL	FL		07/31/2022		479,608		(24)			(24)		1,488	1,488			
P2009024369	EDGEWATER	MD		01/31/2023		313,924		(122)			(122)		960	960			
P2009024370	ORLANDO	FL		01/31/2023		298,076		(97)			(97)		775	775			
P2009024372	PLAINFIELD	IL		06/16/2022		216,209		(63)			(63)		474	474			
P2009024373	LEMOORE	CA		07/31/2022		163,688		(69)			(69)		4,843	4,843			
P2009024374	PORTLAND	OR		01/31/2023		324,029		(79)			(79)		5,139	5,139			
P2009024376	WEST HAVEN	CT		06/14/2022		401,822		(121)			(121)		922	922			
P2009024379	MISSOURI CITY	TX		05/27/2022		180,644		(75)			(75)		566	566			
P2009024385	MONTGOMERY VILLAGE	MD		07/31/2022		191,017		(103)			(103)		1,837	1,837			
P2009024386	BRADENTON	FL		06/29/2022		342,017		(31)			(31)						
P2009024387	PARKER	CO		07/31/2022		1,500,454		(564)			(564)		4,091	4,091			
P2009024388	WILMINGTON	DE		01/31/2023		253,062		(104)			(104)		572	572			
P2009024390	BLUFFTON	SC		01/31/2023		399,237		(164)			(164)		3,047	3,047			
P2009024393	MESQUITE	TX		01/31/2023		155,276		(60)			(60)		391	391			
P2009024394	RIVERSIDE	NJ		01/31/2023		227,111		(112)			(112)		634	634			
P2009024397	DESERT HOT SPRINGS	CA		09/01/2022		160,994		8			8		644	644			
P2009024401	MARENGO	IL		07/14/2022		294,442		(73)			(73)		1,566	1,566			
P2009024404	GURNEE	IL		07/06/2022		314,486		(99)			(99)		3,455	3,455			
P2009024406	CRYSTAL LAKE	IL		07/31/2022		236,287		(100)			(100)		509	509			
P2009024409	BURR RIDGE	IL		06/14/2022		525,651		(54)			(54)		2,291	2,291			
P2009024410	SOUTH ELGIN	IL		06/21/2022		222,396		(78)			(78)		484	484			
P2009024411	BALTIMORE	MD		01/31/2023		237,086		(65)			(65)		581	581			
P2009024412	BELTSVILLE	MD		01/31/2023		399,085		(177)			(177)		649	649			
P2009024418	CLERMONT	FL		07/31/2022		270,138		(58)			(58)		520	520			
P2009024423	DUNDALK	MD		05/24/2022		244,399		(100)			(100)		531	531			
P2009024425	YORKTOWN	VA		01/31/2023		671,219		(125)			(125)		599	599			
P2009024447	PHOENIX	AZ		07/31/2022		374,886		(138)			(138)		699	699			
P2009024448	PHOENIX	AZ		06/23/2022		218,144		(51)			(51)		1,018	1,018			
P2009024449	QUINCY	WA		06/07/2022		345,643		(53)			(53)		1,049	1,049			
P2009024451	INDIANAPOLIS	IN		06/30/2022		346,074		(126)			(126)		240	240			
P2009024453	OXON HILL	MD		01/31/2023		265,042		(97)			(97)		633	633			
P2009024456	HOUSTON	TX		06/10/2022		236,586		(118)			(118)		1,606	1,606			
P2009024464	MORRISTOWN	NJ		07/31/2022		343,857		(146)			(146)		796	796			
P2009024465	NORTH ST PAUL	MN		01/31/2023		354,487		(145)			(145)		771	771			
P2009024466	WINTON	CA		06/16/2022		224,132		(57)			(57)		447	447			
P2009024469	TAMPA	FL		07/31/2022		401,247		(61)			(61)		1,110	1,110			
P2009024470	MERIDEN	CT		07/20/2022		201,876		(60)			(60)		686	686			
P2009024471	LAS VEGAS	NV		07/31/2022		470,545		(130)			(130)		1,588	1,588			
P2009024472	EAST HAVEN	CT		06/27/2022		177,472		(62)			(62)		446	446			
P2009024473	WILLIS	TX		01/31/2023		332,292		(112)			(112)		784	784			
P2009024474	BRIGHTON	CO		07/31/2022		506,055		(227)			(227)		1,139	1,139			
P2009024476	CAPITOL HEIGHTS	MD		05/31/2022		192,146		(73)			(73)		370	370			
P2009024477	TOMS RIVER	NJ		07/31/2022		382,440		(158)			(158)		836	836			
P2009024478	MERCED	CA		06/27/2022		251,211		(74)			(74)		1,655	1,655			
P2009024482	EVERGREEN	CO		01/31/2023		1,021,571		(13)			(13)		2,072	2,072			
P2009024483	GAITHERSBURG	MD		01/31/2023		314,890		(130)			(130)		513	513			
P2009024484	HYATTSVILLE	MD		07/31/2022		356,281		(131)			(131)		653	653			
P2009024485	PHOENIX	AZ		06/27/2022		310,253		(96)			(96)		509	509			
P2009024487	WEST PALM BCH	FL		07/11/2022		149,164		(12)			(12)		454	454			
P2009024489	SEAFORD	DE		01/31/2023		257,952		(99)			(99)		505	505			

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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
P2009024490	BALTIMORE	MD		06/21/2022		273,443		(94)			(94)		565	565			
P2009024492	FT LAUDERDALE	FL		07/12/2022		1,401,626		70			70		2,941	2,941			
P2009024493	WASHINGTON	DC		06/30/2022		355,194		(111)			(111)		647	647			
P2009024497	CLARKS SUMMIT	PA		06/17/2022		162,628		(35)			(35)		526	526			
P2009024500	ROCKVILLE	MD		06/10/2022		324,622		(14)			(14)		975	975			
P2009024501	NORWALK	CT		01/31/2023		391,399		(108)			(108)		727	727			
P2009024503	LUSBY	MD		06/17/2022		263,093		(76)			(76)		519	519			
P2009024507	SCHERTZ	TX		07/31/2022		252,073		(61)			(61)		627	627			
P2009024508	DINUBA	CA		06/07/2022		151,883		(32)			(32)		408	408			
P2009024510	SAN JOSE	CA		06/30/2022		653,294		(169)			(169)		1,621	1,621			
P2009024512	ANNANDALE	VA		01/31/2023		188,848		(57)			(57)		458	458			
P2009024513	LOGANVILLE	GA		07/31/2022		251,973		(75)			(75)		524	524			
P2009024514	BALTIMORE	MD		07/31/2022		272,110		(81)			(81)		566	566			
P2009024518	BLACK CYN CTY	AZ		07/31/2022		735,012		(201)			(201)		1,878	1,878			
P2009024520	GAITHERSBURG	MD		01/31/2023		285,130		(46)			(46)		806	806			
P2009024521	BALTIMORE	MD		01/31/2023		187,979		(56)			(56)		453	453			
P2009024523	PARKER	CO		06/15/2022		366,872		(232)			(232)		4,093	4,093			
P2009024524	BUFFALO GROVE	IL		06/28/2022		178,316		(59)			(59)		566	566			
P2009024525	ROUND LK BCH	IL		07/15/2022		217,360		(52)			(52)		319	319			
P2009024527	PASO ROBLES	CA		01/31/2023		383,602		(113)			(113)		948	948			
P2009024529	PORT WENTWRTH	GA		07/31/2022		298,244		(104)			(104)		1,352	1,352			
P2009024531	INDIANAPOLIS	IN		07/11/2022		169,868		(46)			(46)		429	429			
P2009024534	IRVINGTON	NJ		07/31/2022		198,781		(54)			(54)		358	358			
P2009024536	CLAYMONT	DE		07/31/2022		241,434		(61)			(61)		917	917			
P2009024537	INDIAN TRAIL	NC		07/31/2022		379,796		(117)			(117)		831	831			
P2009024539	EATONTOWN	NJ		07/18/2022		331,348		(23)			(23)		798	798			
P2009024540	INDIAN TRAIL	NC		07/31/2022		361,962		(102)			(102)		874	874			
P2009024541	LOS ANGELES	CA		06/24/2022		198,894		(16)			(16)		595	595			
P2009024542	BRIGHTON	CO		07/18/2022		320,037		(92)			(92)		730	730			
P2009024543	CARY	IL		06/23/2022		236,548		(54)			(54)		720	720			
P2009024544	MOORE	OK		07/27/2022		211,963		(46)			(46)		391	391			
P2009024546	PLAINFIELD	IL		01/31/2023		280,555		(89)			(89)		643	643			
P2009024550	NEWARK	DE		07/15/2022		256,729		(62)			(62)		649	649			
P2009024551	FRESNO	CA		01/31/2023		142,498							764	764			
P2009024556	KEISO	WA		07/06/2022		244,990		(25)			(25)		601	601			
P2009024557	CHESTER	VA		06/30/2022		160,837		(54)			(54)		536	536			
P2009024559	LODI	CA		06/07/2022		634,471		(172)			(172)		1,535	1,535			
P2009024563	HAYWARD	CA		06/08/2022		252,243		(47)			(47)		680	680			
P2009024564	DORAVILLE	GA		07/31/2022		437,223		(66)			(66)		1,331	1,331			
P2009024565	LILBURN	GA		06/28/2022		249,643		(75)			(75)		2,066	2,066			
P2009024566	OKLAHOMA CITY	OK		06/03/2022		142,759		(27)			(27)		377	377			
P2009024568	N PLAINFIELD	NJ		07/07/2022		323,839		(35)			(35)		609	609			
P2009024569	GLENDALE	AZ		06/24/2022		330,515		(85)			(85)		642	642			
P2009024570	PANORAMA CITY	CA		06/14/2022		556,380		(138)			(138)		1,450	1,450			
P2009024572	COMPTON	CA		01/31/2023		423,210		(74)			(74)		1,142	1,142			
P2009024573	CHARLOTTE	NC		06/15/2022		192,462		(57)			(57)		456	456			
P2009024574	BRANDYWINE	MD		01/31/2023		351,802		(113)			(113)		1,033	1,033			
P2009024576	THORNTON	CO		06/24/2022		517,210		(163)			(163)		1,185	1,185			
P2009024579	GREY EAGLE	MN		07/06/2022		153,756		(45)			(45)		969	969			
P2009024583	GLEN BURNIE	MD		07/31/2022		117,790		(17)			(17)		949	949			
P2009024584	FREDERICK	MD		07/31/2022		299,141		(92)			(92)		654	654			

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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
P2009024587	RICHMOND	TX		01/31/2023		268,272		(113)			(113)		837	837			
P2009024590	ANAHEIM	CA		06/27/2022		476,644		(84)			(84)		1,401	1,401			
P2009024591	WYOMING	MI		06/21/2022		241,045		(74)			(74)		531	531			
P2009024592	STAFFORD	VA		07/31/2022		390,374		(120)			(120)		854	854			
P2009024595	SCOTTSDALE	AZ		06/30/2022		596,943		53			53		2,868	2,868			
P2009024596	KANSAS CITY	MO		07/25/2022		866,007		(5)			(5)		250	250			
P2009024598	PHOENIX	AZ		07/06/2022		155,566		(45)			(45)		314	314			
P2009024602	TACOMA	WA		07/11/2022		451,921		1			1		1,265	1,265			
P2009024607	BRIDGEVILLE	DE		06/21/2022		273,210		(83)			(83)		585	585			
P2009024610	THORNTON	CO		06/30/2022		605,498		(186)			(186)		1,325	1,325			
P2009024612	BRIGHTON	CO		06/14/2022		132,580		(1,253)			(1,253)		33,455	33,455			
P2009024613	ALPHARETTA	GA		06/30/2022		397,853		(82)			(82)		883	883			
P2009024614	DENVER	CO		07/21/2022		159,875		(47)			(47)		330	330			
P2009024615	OLYMPIA	WA		01/31/2023		348,843		(113)			(113)		953	953			
P2009024617	THOMPSONS STATION	TN		01/31/2023		372,293		(65)			(65)		1,836	1,836			
P2009024618	LORTON	VA		06/22/2022		290,774		(32)			(32)		808	808			
P2009024619	LOS ANGELES	CA		07/11/2022		413,468		(80)			(80)		1,027	1,027			
P2009024620	DELRAN	NJ		01/31/2023		292,427		(85)			(85)		1,615	1,615			
P2009024621	HERRIMAN	UT		06/27/2022		341,933		(67)			(67)		763	763			
P2009024624	WAUKEGAN	IL		07/08/2022		162,921		(48)			(48)		467	467			
P2009024625	PLAINFIELD	IL		07/05/2022		124,226		17			17		3,007	3,007			
P2009024628	CHICAGO	IL		06/15/2022		243,816		(75)			(75)		833	833			
P2009024629	FRESNO	CA		07/05/2022		199,810		(165)			(165)		24,303	24,303			
P2009024630	LAKE WORTH	FL		07/05/2022		332,868		(88)			(88)		6,457	6,457			
P2009024638	PERRIS	CA		01/31/2023		526,176		182			182		2,266	2,266			
P2009024639	N LAS VEGAS	NV		06/16/2022		338,637		(85)			(85)		7,362	7,362			
P2009024642	LOS ANGELES	CA		06/21/2022		502,674		(100)			(100)		1,062	1,062			
P2009024643	MIDLAND	TX		06/30/2022		236,441		(58)			(58)		930	930			
P2009024644	CHAMPAIGN	IL		07/05/2022		152,906		(34)			(34)		602	602			
P2009024645	BAYVILLE	NJ		07/15/2022		362,120		(102)			(102)		807	807			
P2009024650	BRIDGETON	NJ		07/11/2022		218,859		(29)			(29)		471	471			
P2009024651	MELROSE PARK	IL		06/29/2022		212,455		(75)			(75)		4,517	4,517			
P2009024652	LILBURN	GA		08/01/2022		270,810		(69)			(69)		693	693			
P2009024653	SAN JOAQUIN	CA		06/22/2022		232,511		(51)			(51)		559	559			
P2009024655	WEST CHICAGO	IL		06/24/2022		220,618		(44)			(44)		477	477			
P2009024657	VISALIA	CA		07/07/2022		154,967		(47)			(47)		328	328			
P2009024658	PUYALLUP	WA		06/20/2022		546,687		(107)			(107)		1,345	1,345			
P2009024659	EAST HAVEN	CT		06/30/2022		186,405		(64)			(64)		5,796	5,796			
P2009024661	BOCA RATON	FL		06/30/2022		460,687		(139)			(139)		982	982			
P2009024662	PALMDALE	CA		06/17/2022		278,459		(59)			(59)		748	748			
P2009024663	LANCASTER	CA		06/22/2022		324,920		(80)			(80)		740	740			
P2009024664	ROSELLE PARK	NJ		01/31/2023		251,540		(52)			(52)		553	553			
P2009024665	HOUSTON	TX		06/22/2022		188,647		(63)			(63)		1,246	1,246			
P2009024668	LIVINGSTON	NJ		06/30/2022		488,412		(928)			(928)		155,440	155,440			
P2009024669	KENILWORTH	NJ		06/28/2022		366,724		(323)			(323)		26,263	26,263			
P2009024670	CARTERET	NJ		06/30/2022		423,440		(116)			(116)		781	781			
P2009024671	LAS VEGAS	NV		07/01/2022		186,257		(36)			(36)		381	381			
P2009024673	FT LAUDERDALE	FL		07/06/2022		380,268		(114)			(114)		882	882			
P2009024674	MONTESANO	WA		10/14/2022		164,170		(9)			(9)		555	555			
P2009024675	MIAMI	FL		07/28/2022		666,965		(140)			(140)		4,564	4,564			
P2009024681	SPRINGFIELD	VA		06/21/2022		570,312		(112)			(112)		46,489	46,489			

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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
P2009024682	PITTSBURG	CA		07/12/2022		676,899		(283)			(283)		12,034	12,034			
P2009024683	LOS ANGELES	CA		01/31/2023		495,173		(111)			(111)		1,168	1,168			
P2009024685	DALLAS	TX		07/14/2022		181,634		(53)			(53)		395	395			
P2009024686	WATERFORD	CA		01/31/2023		305,054		(63)			(63)		682	682			
P2009024691	SOUTHAVEN	MS		07/19/2022		302,435		7			7		802	802			
P2009024694	NEWBERRY	FL		07/22/2022		561,085		(38)			(38)		18,127	18,127			
P2009024695	SPRING BRANCH	TX		06/30/2022		853,837		(179)			(179)		1,951	1,951			
P2009024696	BELLEVILLE	NJ		06/24/2022		381,692		(77)			(77)		825	825			
P2009024700	LOS ANGELES	CA		06/02/2022		527,113		(18)			(18)						
P2009024701	OAKLEY	CA		06/13/2022		165,687		(58)			(58)		576	576			
P2009024702	BOLINGBROOK	IL		07/27/2022		193,618		(34)			(34)		548	548			
P2009024703	NEW BRAUNFELS	TX		08/15/2022		282,581		(33)			(33)		525	525			
P2009024706	WAUKEGAN	IL		07/12/2022		180,422		(47)			(47)		306	306			
P2009024707	MAYS LANDING	NJ		06/30/2022		281,308		(73)			(73)		486	486			
P2009024708	NEPTUNE	NJ		06/22/2022		372,755		(101)			(101)		899	899			
P2009024709	AURORA	IL		07/18/2022		162,742		(44)			(44)		291	291			
P2009024710	LINDENHURST	IL		07/22/2022		250,845		(65)			(65)		426	426			
P2009024712	PIKESVILLE	MD		06/30/2022		228,474		(46)			(46)		693	693			
P2009024713	MANTECA	CA		06/30/2022		691,730		(144)			(144)		1,043	1,043			
P2009024714	SAN JOSE	CA		07/06/2022		1,314,820		(382)			(382)		2,651	2,651			
P2009024716	HAGERSTOWN	MD		07/14/2022		203,643		(39)			(39)		406	406			
P2009024718	DELRAN	NJ		08/16/2022		216,588		(31)			(31)		411	411			
P2009024720	SICKLERVILLE	NJ		06/28/2022		369,666		(96)			(96)		628	628			
P2009024721	MEMPHIS	TN		06/27/2022		358,588		(56)			(56)		537	537			
P2009024725	BRANDON	FL		07/01/2022		220,169		(54)			(54)		347	347			
P2009024727	FREDERICKSBRG	VA		06/30/2022		334,476		(83)			(83)		532	532			
P2009024729	CHARLOTTE	NC		08/01/2022		246,950		(25)			(25)		348	348			
P2009024730	LINCOLN	NE		07/14/2022		338,767		(39)			(39)		920	920			
P2009024731	HOUSTON	TX		07/15/2022		241,706		(66)			(66)		442	442			
P2009024736	HAGERSTOWN	MD		07/15/2022		239,921		(39)			(39)		688	688			
P2009024737	HOUSTON	TX		06/29/2022		193,018		(64)			(64)		970	970			
P2009024739	ATLANTA	GA		07/11/2022		184,011		(45)			(45)		290	290			
P2009024743	CHICAGO	IL		07/19/2022		227,345		(66)			(66)		2,790	2,790			
P2009024744	ROSENBERG	TX		07/29/2022		279,579		(72)			(72)		475	475			
P2009024746	FRISCO	TX		01/31/2023		463,455		(75)			(75)		1,168	1,168			
P2009024750	CHESTERFIELD	VA		01/31/2023		560,876		(133)			(133)		794	794			
P2009024751	HOUSTON	TX		07/29/2022		310,098		(65)			(65)		456	456			
P2009024752	VANCOUVER	WA		01/31/2023		348,607		(99)			(99)		811	811			
P2009024753	KENT	WA		07/22/2022		592,750		(142)			(142)		1,293	1,293			
P2009024755	PARKLAND	FL		06/30/2022									2,418	2,418			
P2009024758	AUBREY	TX		08/04/2022		478,958		(163)			(163)		2,743	2,743			
P2009024769	BALTIMORE	MD		07/29/2022		184,248		(3)			(3)		334	334			
P2009024770	LOS ANGELES	CA		07/01/2022		528,209		(132)			(132)		854	854			
P2009024785	STAR	ID		07/29/2022		306,569		(42)			(42)		786	786			
P2009024789	DANBURY	CT		08/26/2022		246,210		(54)			(54)		309	309			
P2009024790	RESTON	VA		01/31/2023		355,704		(100)			(100)		669	669			
P2009024792	MANVILLE	NJ		08/16/2022		250,750		(61)			(61)		3,465	3,465			
P2009024794	BAYONNE	NJ		08/09/2022		237,668		(82)			(82)		3,198	3,198			
P2009024795	SAN ANTONIO	TX		07/22/2022		264,831		(77)			(77)		576	576			
P2009024797	CLIFFSIDE PK	NJ		08/24/2022		785,686		(16)			(16)						
P2009024805	LAS VEGAS	NV		07/14/2022									455	455			

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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
P2009024806	ELK GROVE	CA		07/29/2022		594,097		1			1		1,663	1,663			
P2009024808	OTIS	OR		07/25/2022		556,745		(110)			(110)		1,286	1,286			
P2009024809	LOS ANGELES	CA		07/27/2022		1,744,936		(61)			(61)		4,759	4,759			
P2009024811	NEW PRT RCHY	FL		07/21/2022		457,852		(93)			(93)		1,032	1,032			
P2009024813	SACRAMENTO	CA		07/28/2022		322,472		(15)			(15)						
P2009024814	LOS ANGELES	CA		07/11/2022		1,889,346		(72)			(72)						
P2009024816	DOWNEY	CA		07/19/2022		1,100,764		(319)			(319)		2,481	2,481			
P2009024817	CRESCENT CITY	CA		08/22/2022		367,010		11			11						
P2009024819	PACIFICA	CA		07/18/2022		1,085,121		(58)			(58)						
P2009024825	WAYNE	NJ		08/23/2022		435,743		(95)			(95)		984	984			
P2009024826	JONESBORO	GA		07/20/2022		468,088		(126)			(126)						
P2009024828	TEANECK	NJ		07/19/2022		647,692		(112)			(112)		1,538	1,538			
P2009024829	NESBIT	MS		07/29/2022		351,163		(15)			(15)		1,465	1,465			
P2009024830	EL RENO	OK		07/15/2022		187,339		(12)			(12)		488	488			
P2009024832	BRIGHTON	TN		09/29/2022		1,301,689		(337)			(337)		1,799	1,799			
P2009024834	SCOTTSDALE	AZ		07/20/2022		2,489,355		(33)			(33)						
P2009024839	TOLLAND	CT		07/29/2022		434,901		(113)			(113)		739	739			
P2009024840	WEEKI WACHEE	FL		07/29/2022		433,024		144			144		3,248	3,248			
P2009024843	CARMEL	IN		07/21/2022		836,665		(54)			(54)		1,439	1,439			
P2009024844	CORAL SPRINGS	FL		07/25/2022		521,939		(140)			(140)		615	615			
P2009024846	RICHMOND	TX		08/03/2022		421,280		(51)			(51)		1,049	1,049			
P2009024847	SAINT LOUIS	MO		08/09/2022		334,644		(35)			(35)		835	835			
P2009024848	AFTON	MN		08/29/2022		815,748		(153)			(153)						
P2009024856	FOREST HILL	MD		07/29/2022		367,910		(109)			(109)		760	760			
P2009024858	GLENVIEW	IL		09/13/2022		319,971		(67)			(67)		596	596			
P2009024861	SAN DIEGO	CA		07/27/2022		1,199,160		5			5						
P2009024863	TOPEKA	KS		08/24/2022		246,759		(34)			(34)						
P2009024864	TOPEKA	KS		08/24/2022		246,759		(34)			(34)						
P2009024865	TOPEKA	KS		08/24/2022		246,759		(34)			(34)						
P2009024867	POMPANO BEACH	FL		07/28/2022		474,912		(79)			(79)		1,052	1,052			
P2009024868	SUN CITY	AZ		07/29/2022		476,925		(130)			(130)		1,114	1,114			
P2009024879	MORRISTOWN	NJ		10/20/2022		586,931							1,331	1,331			
P2009024880	AZUSA	CA		08/09/2022		322,056		(108)			(108)		896	896			
P2009024883	ELGIN	IL		09/07/2022		263,050		(56)			(56)		467	467			
P2009024884	MCLOUD	OK		08/05/2022		308,300		(39)			(39)						
P2009024887	LOS ANGELES	CA		08/15/2022		883,862		(29)			(29)						
P2009024890	GARDEN GROVE	CA		08/02/2022		748,118		(154)			(154)						
P2009024893	SAINT CHARLES	MO		08/10/2022		193,737		(9)			(9)		.524	.524			
P2009024894	CLAYTON	DE		07/29/2022		197,787		(47)			(47)		475	475			
P2009024897	DOWNEY	CA		08/22/2022		395,897		(78)			(78)						
P2009024898	PLAINFIELD	NJ		08/19/2022		239,111		(20)			(20)						
P2009024899	CHESTERFIELD	VA		08/05/2022		262,539		(62)			(62)		468	468			
P2009024902	MONTGOMERY	TX		08/12/2022		140,520		(35)			(35)		271	271			
P2009024909	DUMFRIES	VA		08/23/2022		410,770		(88)			(88)		488	488			
P2009024914	COCKEYSVILLE	MD		08/19/2022		744,418		(182)			(182)		1,391	1,391			
P2009024916	BIG BEAR	CA		09/15/2022		757,304		(44)			(44)						
P2009024917	E BRUNSWICK	NJ		09/12/2022		375,357		(80)			(80)		671	671			
P2009024921	WEST COVINA	CA		08/23/2022		180,126		(5)			(5)		.342	.342			
P2009024922	JONESBORO	GA		10/03/2022		585,255		16			16						
P2009024923	BONITA SPGS	FL		08/26/2022		393,738		(59)			(59)		931	931			
P2009024924	HESPERIA	CA		08/12/2022		276,247		(116)			(116)		7,158	7,158			

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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
P2009024927	MAGNOLIA	TX		09/22/2022		274,898		(73)			(73)		314	314			
P2009024929	SPRING	TX		10/05/2022		234,582		(69)			(69)		554	554			
P2009024931	PEARLAND	TX		08/19/2022		328,238		(84)			(84)		729	729			
P2009024932	SAN ANTONIO	TX		08/24/2022		275,435		(66)			(66)		493	493			
P2009024937	BENTONVILLE	VA		08/30/2022		169,265		(43)			(43)		332	332			
P2009024943	HENRICO	VA		08/22/2022		181,392		(43)			(43)		1,324	1,324			
P2009024944	ANNANDALE	VA		10/05/2022		668,399		(167)			(167)		4,023	4,023			
P2009024945	BURBANK	CA		08/10/2022		646,447		(73)			(73)		500	500			
P2009024946	SUMMERVILLE	SC		08/31/2022		280,405		(61)			(61)		1,446	1,446			
P2009024949	SAINT LOUIS	MO		09/06/2022		178,178		(33)			(33)		409	409			
P2009024950	BUDA	TX		09/02/2022		328,966		(184)			(184)		31,436	31,436			
P2009024955	BOCA RATON	FL		09/12/2022		353,788		(78)			(78)		1,271	1,271			
P2009024956	ROSWELL	GA		12/13/2022		1,508,086		(97)			(97)						
P2009024964	BASTROP	TX		09/19/2022		283,197		(66)			(66)		411	411			
P2009024965	WINTER HAVEN	FL		07/29/2022		264,222		(17)			(17)		1,954	1,954			
P2009024966	LAS VEGAS	NV		08/04/2022		487,973		(41)			(41)		1,116	1,116			
P2009024967	BUCKEYE	AZ		08/08/2022		622,299							866	866			
P2009024969	KATY	TX		08/15/2022		255,310		48			48		218,869	218,869			
P2009024970	LAKE FOREST	CA		08/10/2022		804,955		84			84		1,399	1,399			
P2009024971	LAKEWOOD	CA		08/08/2022		528,880		78			78		435	435			
P2009024974	DAYTONA BEACH	FL		08/12/2022		261,438		(30)			(30)		1,560	1,560			
P2009024975	TAMPA	FL		09/14/2022		419,002		(42)			(42)						
P2009024982	KANSAS CITY	MO		08/31/2022		193,165		(51)			(51)		398	398			
P2009024984	LINDSAY	CA		08/26/2022		447,476		(68)			(68)		1,507	1,507			
P2009024987	LAS VEGAS	NV		09/16/2022		745,533		(179)			(179)		888	888			
P2009024990	STERLING	CT		09/09/2022		445,125		(114)			(114)		888	888			
P2009024991	SAN JOSE	CA		01/18/2022		720,912		404			404						
P2009024994	FLOWERY BR	GA		09/06/2022		751,600		(174)			(174)		1,340	1,340			
P2009024995	ORINDA	CA		08/30/2022		1,246,546		(42)			(42)						
P2009024998	AUBURN	WA		08/29/2022		627,717		(147)			(147)		1,616	1,616			
P2009024999	SANTA ANA	CA		08/31/2022		1,643,624		(114)			(114)						
P2009025000	HOLLADAY	UT		09/03/2022		1,031,408		(138)			(138)		2,148	2,148			
P2009025002	TOLLESON	AZ		09/19/2022		337,644		(78)			(78)		597	597			
P2009025004	OLD SAYBROOK	CT		09/23/2022		449,110		(104)			(104)		794	794			
P2009025005	RANCHO SANTA FE	CA		09/15/2022		2,018,707		(66)			(66)						
P2009025006	HOLLYWOOD	FL		09/29/2022		279,824		(60)			(60)		700	700			
P2009025007	LEHIGH ACRES	FL		09/23/2022		323,867		(79)			(79)		688	688			
P2009025009	GLENDALE HTS	IL		10/03/2022		249,245		(65)			(65)		536	536			
P2009025010	NEW BRAUNFELS	TX		09/06/2022		236,182		(65)			(65)		347	347			
P2009025012	SAN JUAN CAPISTRANO	CA		09/13/2022		1,478,698		(49)			(49)						
P2009025013	ROSWELL	GA		09/16/2022		718,886		(166)			(166)		1,272	1,272			
P2009025017	DEERFIELD BCH	FL		10/13/2022		491,689		(93)			(93)		1,226	1,226			
P2009025020	ORLANDO	FL		09/09/2022		212,873		(37)			(37)		675	675			
P2009025021	HILLSBORO	OR		09/28/2022		589,533		(119)			(119)		2,651	2,651			
P2009025024	INCLINE VLG	NV		09/26/2022		1,569,622		(106)			(106)						
P2009025026	EVERETT	WA		09/20/2022		529,321		(113)			(113)		1,293	1,293			
P2009025027	CONROE	TX		09/15/2022		184,490		(48)			(48)		437	437			
P2009025029	FOLSOM	CA		09/09/2022		649,820		(153)			(153)		763	763			
P2009025030	PINOLE	CA		09/21/2022		423,790		(94)			(94)		785	785			
P2009025031	LUTHERVILLE	MD		09/29/2022		170,274		(19)			(19)		475	475			
P2009025032	WALLER	TX		09/30/2022		468,347		(110)			(110)		847	847			

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P2009025035	KATY	TX		09/12/2022		338,813		(79)			(79)		605	605			
P2009025036	WASHLNGTON	UT		09/09/2022		308,529		(90)			(90)		644	644			
P2009025042	FRONT ROYAL	VA		07/12/2022		273,020		(76)			(76)		512	512			
P2009025046	NEWARK	NJ		07/18/2022		452,685		(108)			(108)		679	679			
P2009025047	CORAL SPRINGS	FL		09/28/2022		405,759		(31)			(31)		1,366	1,366			
P2009025048	PALO ALTO	CA		10/03/2022		2,141,493		(131)			(131)		6,255	6,255			
P2009025049	SPRINGDALE	AR		10/11/2022		326,280		(86)			(86)		587	587			
P2009025051	KERMAN	CA		09/27/2022		276,614		(103)			(103)		2,725	2,725			
P2009025059	PLEASANTON	CA		09/16/2022		2,398,366		(86)			(86)						
P2009025061	MIAMI	FL		06/30/2022		277,212		(75)			(75)		500	500			
P2009025064	BRICK	NJ		09/20/2022		349,396		(96)			(96)		650	650			
P2009025065	LOGANVILLE	GA		09/26/2022		585,324		(155)			(155)		684	684			
P2009025067	ASHEVILLE	NC		09/29/2022		169,462		(13)			(13)		310	310			
P2009025069	BEAR	DE		09/30/2022		430,455		(135)			(135)		3,862	3,862			
P2009025074	KERMAN	CA		10/05/2022		519,605		(40)			(40)		1,888	1,888			
P2009025076	CYPRESS	TX		09/30/2022		414,405		(48)			(48)		715	715			
P2009025080	GRASS VALLEY	CA		09/29/2022		649,276		(49)			(49)						
P2009025085	LAS VEGAS	NV		09/30/2022		209,649		(16)			(16)		573	573			
P2009025086	PASSAIC	NJ		07/18/2022		398,387		(199)			(199)		1,332	1,332			
P2009025087	PFLUGERVILLE	TX		10/11/2022		321,197		(46)			(46)		958	958			
P2009025088	VERO BEACH	FL		09/27/2022		217,798		(54)			(54)		424	424			
P2009025091	MIAMI SPRINGS	FL		09/29/2022		485,178		(128)			(128)		849	849			
P2009025092	SUMMERVILLE	SC		10/12/2022		390,704		(28)			(28)		1,067	1,067			
P2009025093	MIAMI	FL		10/27/2022		426,805		(104)			(104)		708	708			
P2009025094	LAKE HAVASU CITY	AZ		10/13/2022		560,422		(111)			(111)		500	500			
P2009025095	MISSION VIEJO	CA		09/29/2022		698,294		(75)			(75)						
P2009025096	SIMI VALLEY	CA		10/01/2022		605,846		(35)			(35)						
P2009025097	PASADENA	CA		10/05/2022		487,378		(15)			(15)						
P2009025098	SILVER SPRING	MD		09/26/2022		463,462		(117)			(117)		761	761			
P2009025099	INCLINE VLG	NV		10/14/2022		305,631		(65)			(65)		751	751			
P2009025105	CINNAMINSON	NJ		10/21/2022		347,496		(46)			(46)		1,734	1,734			
P2009025111	MONROE	NC		10/17/2022		310,849		(84)			(84)		559	559			
P2009025114	BELLEVILLE	NJ		10/11/2022		489,172		(62)			(62)		1,938	1,938			
P2009025117	INDIAN ROCKS BEACH	FL		10/14/2022		295,980		(87)			(87)		629	629			
P2009025118	HOUSTON	TX		10/25/2022		941,692		(58)			(58)		2,508	2,508			
P2009025119	MIRAMAR	FL		10/14/2022		787,834		(203)			(203)		1,639	1,639			
P2009025123	LAS VEGAS	NV		10/14/2022		753,519		(198)			(198)		2,669	2,669			
P2009025125	LEHIGH ACRES	FL		10/27/2022		256,576		(63)			(63)		842	842			
P2009025126	WINTER PARK	FL		10/11/2022		348,891		(108)			(108)		803	803			
P2009025127	ATLANTA	GA		10/19/2022		495,759		(133)			(133)		915	915			
P2009025129	EL PASO	TX		10/01/2022		203,592		(61)			(61)		1,903	1,903			
P2009025135	OWINGS MILLS	MD		10/07/2022		252,422		(64)			(64)		414	414			
P2009025138	MAYWOOD	CA		11/14/2022		558,957		(64)			(64)		827	827			
P2009025140	FATE	TX		10/20/2022		363,794		(89)			(89)		1,367	1,367			
P2009025143	BENTONVILLE	AR		10/28/2022		275,321		(1,959)			(1,959)		25,686	25,686			
P2009025150	DUMONT	NJ		10/21/2022		350,503		(82)			(82)		337	337			
P2009025157	AMERICAN FORK	UT		10/24/2022		405,014		(86)			(86)		983	983			
P2009025165	DECATUR	TX		10/14/2022		535,732		(206)			(206)		7,441	7,441			
P2009025168	EAST HAMPTON	CT		10/21/2022		280,331		(66)			(66)		409	409			
P2009025170	LAKE ARIEL	PA		10/31/2022		150,991		(28)			(28)		317	317			
P2009025175	TACOMA	WA		10/28/2022		448,027		(98)			(98)		591	591			

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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
P2009025181	BRIDGEPORT	CT		10/21/2022		301,075		(43)			(43)		784	784			
P2009025183	OKLAHOMA CITY	OK		11/28/2022		240,878		(29)			(29)		437	437			
P2009025186	LAKE PLACID	FL		11/14/2022		159,260		(27)			(27)		301	301			
P2009025189	FALLS CHURCH	VA		10/24/2022		366,754		(159)			(159)		1,088	1,088			
P2009025191	NORTH CHESTERFIELD	VA		10/21/2022		196,325		(53)			(53)		330	330			
P2009025192	BENTON	AR		11/08/2022		459,653		(46)			(46)		419	419			
P2009025197	HOUSTON	TX		10/19/2022		223,335		(47)			(47)		281	281			
P2009025199	YORK	PA		11/01/2022		589,590		(79)			(79)		529	529			
P2009025201	COLLIERVILLE	TN		11/08/2022		685,172		(140)			(140)		6,799	6,799			
P2009025208	PORT ST LUCIE	FL		10/25/2022		355,115		(72)			(72)		422	422			
P2009025209	CORWEMO	TX		11/14/2022		302,018		(64)			(64)		513	513			
P2009025211	MADISON	CT		11/15/2022		598,261		(119)			(119)		343	343			
P2009025212	CHESTERFIELD	VA		11/04/2022		131,595		(221)			(221)		1,432	1,432			
P2009025215	CANTON	MS		11/10/2022		468,247		(79)			(79)		161,001	161,001			
P2009025232	HOLLYWOOD	FL		11/22/2022		184,044		(33)			(33)		249	249			
P2009025237	ODESSA	TX		11/29/2022		91,953		(243)			(243)		8,270	8,270			
P2009025242	TINTON FALLS	NJ		12/15/2022		724,066		(109)			(109)		1,470	1,470			
P2009025250	STONE MOUNTAIN	GA		12/16/2022		261,699		(32)			(32)		354	354			
P2009025256	BLUE RIDGE	GA		11/17/2022		595,558		(113)			(113)		1,211	1,211			
P2009025261	MANCHESTER	CT		11/28/2022		209,900		(43)			(43)		282	282			
P2009025262	AUSTIN	TX		12/30/2022		1,956,940		(224)			(224)		4,301	4,301			
P2009025266	LAVEEN	AZ		12/09/2022		237,360		7			7		697	697			
P2009025267	LAVEEN	AZ		12/09/2022		239,702		(9)			(9)		697	697			
P2009025268	LAVEEN	AZ		12/09/2022		239,702		(9)			(9)		697	697			
P2009025269	LAVEEN	AZ		12/09/2022		237,760		4			4		697	697			
P2009025270	LAVEEN	AZ		12/09/2022		239,702		(9)			(9)		697	697			
P2009025271	MIDLOTHIAN	VA		11/29/2022		193,865		(18)			(18)		253	253			
P2009025273	BALTIMORE	MD		12/02/2022		203,187		(33)			(33)		145	145			
P2009025280	MIAMI	FL		12/08/2022		271,779		(39)			(39)		582	582			
P2009025288	RANDALLSTOWN	MD		12/22/2022		242,434		(46)			(46)		351	351			
P2009025290	NATIONAL CITY	CA		11/21/2022		505,370		(141)			(141)		4,564	4,564			
P2009025302	LINCOLN	NE		12/09/2022		405,662		(53)			(53)		747	747			
P2009025304	BOCA RATON	FL		12/15/2022		204,914		(69)			(69)		4,995	4,995			
P2009025305	MCDONOUGH	GA		12/13/2022		658,448		(93)			(93)		1,054	1,054			
P2009025312	GREENACRES	FL		11/30/2022		469,365		(119)			(119)		19,006	19,006			
P2009025318	FLORESVILLE	TX		12/01/2022		547,273		(77)			(77)		445	445			
P2009025320	NEW HAVEN	CT		01/06/2023		228,595		(36)			(36)		383	383			
P2009025330	SCRANTON	PA		01/04/2023		147,754		8			8		195	195			
P2009025331	ALTADENA	CA		12/19/2022		519,773		(82)			(82)		1,054	1,054			
P2009025334	ROLESVILLE	NC		12/13/2022		564,274		(118)			(118)		694	694			
P2009025339	PEARLAND	TX		12/22/2022		406,616		(73)			(73)		1,185	1,185			
P2009025340	NORWALK	CT		01/13/2023		915,861		(588)			(588)		85,460	85,460			
P2009025349	BRIDGEPORT	CT		12/23/2022		245,319		(57)			(57)		352	352			
P2009025353	BEAVERCREEK	OH		12/14/2022		548,711		(57)			(57)		961	961			
P2009025357	WINSTON	GA		12/20/2022		555,612		(117)			(117)		304	304			
P2009025369	GLENDALE	CA		01/13/2023		701,917		(143)			(143)		10,001	10,001			
P2009025371	LAWRENCEVILLE	GA		01/17/2023		253,606		(43)			(43)		416	416			
P2009025376	LINCOLN	NE		01/19/2023		395,603		(72)			(72)		497	497			
P2009025377	MARIETTA	GA		01/13/2023		191,780		(37)			(37)		387	387			
P2009025388	STROUDSBURG	PA		01/12/2023		172,555		(48)			(48)		2,908	2,908			
P2009025397	NAUGATUCK	CT		02/10/2023		214,847		(45)			(45)		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
P2009025401	ALTAMONTE SPRINGS	FL		02/10/2023		300,845		(57)			(57)		530	530			
P2009025402	LAWRENCEVILLE	GA		01/18/2023		236,882		(60)			(60)		760	760			
P2009025404	KISSIMMEE	FL		02/14/2023		354,444		(63)			(63)		560	560			
P2009025414	COMMERCE CITY	CO		01/18/2023		197,394		(31)			(31)						
P2009025415	BURTONSVILLE	MD		02/10/2023		229,175		(51)			(51)		615	615			
P2009025432	PORT ST LUCIE	FL		01/23/2023		435,179		(50)			(50)		817	817			
P2009025439	PANAMA CITY	FL		02/24/2023		237,174		(127)			(127)		6,864	6,864			
P2009025443	ELIZABETH	NJ		02/09/2023		332,899		(73)			(73)		580	580			
P2009025448	UNION	NJ		02/23/2023		303,320		(83)			(83)		369	369			
P2009025450	SAN ANTONIO	TX		01/31/2023		312,836		(80)			(80)		518	518			
P2009025452	HOOPER	UT		02/16/2023		609,018		(59)			(59)		1,232	1,232			
P2009025455	SAN ANTONIO	TX		02/27/2023		228,213		(26)			(26)		137	137			
P2009025457	DALLAS	TX		02/28/2023		314,429		(81)			(81)		531	531			
P2009025460	SHARPSBURG	GA		02/24/2023		328,611		(77)			(77)		649	649			
P2009025464	SAN ANTONIO	TX		02/28/2023		306,896		(85)			(85)		221	221			
P2009025465	WEST PALM BEACH	FL		02/28/2023		441,226		(89)			(89)		695	695			
P2009025466	SAN BENITO	TX		02/15/2023		246,349		(60)			(60)		524	524			
P2009025468	SEBASTOPOL	CA		03/02/2023		509,119		(129)			(129)		830	830			
P2009025470	CUTLER BAY	FL		03/02/2023		523,822		(71)			(71)		827	827			
P2009025471	OAK LAWN	IL		03/13/2023		174,067		(45)			(45)		481	481			
P2009025472	CLAYTON	NC		03/04/2023		252,743		(41)			(41)		528	528			
P2009025476	PASADENA	MD		03/16/2023		422,626		(92)			(92)		658	658			
P2009025477	SMITHFIELD	NC		02/21/2023		316,226		(99)			(99)		1,954	1,954			
P2009025480	NEW FAIRFIELD	CT		03/30/2023		206,390		(52)			(52)		355	355			
P2009025481	LINCOLN	NE		03/07/2023		275,936		(64)			(64)		1,465	1,465			
P2009025482	N CHESTERFIELD	VA		02/28/2023		215,255		(50)			(50)		365	365			
P2009025485	PFLUGERVILLE	TX		03/02/2023		331,128		(50)			(50)		625	625			
P2009025487	WASHINGTON	DC		03/01/2023		305,220		(69)			(69)		528	528			
P2009025488	HOUSTON	TX		02/27/2023		330,653		(135)			(135)		16,112	16,112			
P2009025489	LEHIGH ACRES	FL		03/08/2023		251,579		(17)			(17)		481	481			
P2009025490	HOLLYWOOD	FL		03/09/2023		571,396		(49)			(49)		985	985			
P2009025492	ARLINGTON	TX		02/27/2023		190,446		(46)			(46)		339	339			
P2009025493	DURHAM	NC		03/06/2023		295,305		(76)			(76)		499	499			
P2009025495	PLAINFIELD	NJ		03/17/2023		366,033		(94)			(94)		618	618			
P2009025497	MIAMI	FL		02/24/2023		553,256		(129)			(129)		1,256	1,256			
P2009025498	APPLE VALLEY	CA		05/16/2023		251,318		(69)			(69)		453	453			
P2009025499	ROWLAND HEIGHTS	CA		03/15/2023		333,130		(86)			(86)		655	655			
P2009025502	FRANKLINVILLE	NJ		03/07/2023		155,223		(39)			(39)		291	291			
P2009025503	PLANTATION	FL		03/03/2023		608,378		(178)			(178)		1,212	1,212			
P2009025504	FAIRFAX	VA		02/28/2023		329,997		(77)			(77)		560	560			
P2009025506	SANTA CLARITA	CA		03/02/2023		471,120		(117)			(117)		875	875			
P2009025507	SMYRNA	GA		03/07/2023		178,095		(89)			(89)		20,955	20,955			
P2009025508	SILVER SPRING	MD		03/13/2023		440,914		(111)			(111)		719	719			
P2009025509	HOUSTON	TX		03/09/2023		160,142		(41)			(41)		313	313			
P2009025515	SANTA ROSA	CA		03/14/2023		448,691		(116)			(116)		752	752			
P2009025517	LITTLE ROCK	AR		03/13/2023		982,317		(233)			(233)		1,524	1,524			
P2009025518	ROUND LK BCH	IL		03/09/2023		243,867		(50)			(50)		509	509			
P2009025519	CLEVELAND	TX		03/16/2023		199,178		(21)			(21)		308	308			
P2009025521	RIDGEFIELD	NJ		03/22/2023		356,923		(98)			(98)		1,660	1,660			
P2009025525	TRAVERSE CITY	MI		03/06/2023		376,670		(76)			(76)		637	637			
P2009025527	GLENDALE HTS	IL		03/08/2023		153,865		(47)			(47)		1,282	1,282			

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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
P2009025531	LANCASTER	SC		03/17/2023		338,045		(63)			(63)		1,125	1,125			
P2009025533	DURHAM	NC		03/22/2023		323,823		(32)			(32)		707	707			
P2009025536	SANTAQUIN	UT		03/14/2023		296,887		(61)			(61)		336	336			
P2009025537	CHICAGO	IL		03/31/2023		247,409		(26)			(26)		425	425			
P2009025539	PENSACOLA	FL		03/30/2023		230,661		(60)			(60)		406	406			
P2009025541	SAN ANTONIO	TX		03/15/2023		218,006		(42)			(42)		90	90			
P2009025542	PEARLAND	TX		03/16/2023		666,455		(67)			(67)		1,267	1,267			
P2009025544	LEESBURG	VA		03/16/2023		205,690		(49)			(49)		956	956			
P2009025545	LAS VEGAS	NV		03/21/2023		329,306		(109)			(109)		15,751	15,751			
P2009025547	CYPRESS	TX		03/30/2023		915,493		(213)			(213)		1,577	1,577			
P2009025548	HOUSTON	TX		04/05/2023		225,003		(36)			(36)		477	477			
P2009025550	OXON HILL	MD		03/31/2023		263,635		(49)			(49)		241	241			
P2009025553	BURKE	VA		03/17/2023		331,050		(87)			(87)		1,360	1,360			
P2009025555	PALMDALE	CA		03/30/2023		228,797		(63)			(63)		423	423			
P2009025556	ARCATA	CA		03/21/2023		156,476		(50)			(50)		319	319			
P2009025557	HOLLYWOOD	FL		03/22/2023		1,017,758		(152)			(152)						
P2009025561	DELRAY BEACH	FL		03/30/2023		235,105		(51)			(51)		487	487			
P2009025564	OAKLAND	CA		03/17/2023		604,666		(155)			(155)		2,335	2,335			
P2009025571	CHAMPLIN	MN		03/17/2023		237,948		(96)			(96)		4,929	4,929			
P2009025578	ANTLOCH	TN		03/24/2023		479,636		(135)			(135)		909	909			
P2009025579	SILVER SPRING	MD		03/28/2023		525,768		(71)			(71)		768	768			
P2009025580	LONGMONT	CO		03/28/2023		351,075		(94)			(94)		826	826			
P2009025583	NEW HAVEN	CT		03/28/2023		304,707		(31)			(31)		460	460			
P2009025586	MORNINGSIDE	MD		03/31/2023		249,179		(62)			(62)		418	418			
P2009025587	DUNDALK	MD		03/24/2023		198,400		(214)			(214)		30,811	30,811			
P2009025590	NORCO	CA		04/10/2023		805,227		(210)			(210)		1,370	1,370			
P2009025592	AUSTIN	TX		03/30/2023		525,956		(123)			(123)		816	816			
P2009025593	LAWRENCEVILLE	GA		04/07/2023		200,214		(60)			(60)		2,179	2,179			
P2009025594	DERWOOD	MD		03/30/2023		462,104		(118)			(118)		801	801			
P2009025595	RICHMOND	CA		05/08/2023		311,666		(90)			(90)		10,451	10,451			
P2009025596	LOCKEFORD	CA		03/20/2023		331,110		(88)			(88)		580	580			
P2009025597	DANBURY	CT		04/04/2023		268,095		(81)			(81)		2,028	2,028			
P2009025599	CASA GRANDE	AZ		04/21/2023		217,806		(63)			(63)		443	443			
P2009025600	HOUSTON	TX		04/21/2023		287,918		24			24		722	722			
P2009025601	HIALEAH GDNS	FL		03/30/2023		167,181		(19)			(19)		334	334			
P2009025602	SARASOTA	FL		04/10/2023		783,888		(192)			(192)		1,139	1,139			
P2009025606	ROUND ROCK	TX		03/31/2023		330,300		(39)			(39)		447	447			
P2009025607	LOS ANGELES	CA		03/28/2023		404,849		(109)			(109)		769	769			
P2009025613	GAITHERSBURG	MD		04/03/2023		137,490		(32)			(32)		201	201			
P2009025614	LAHAINA	HI		04/18/2023		640,108		(79)			(79)		1,203	1,203			
P2009025617	CORONA	CA		04/12/2023		328,383		(379)			(379)		110,671	110,671			
P2009025620	CHICAGO	IL		05/03/2023		291,465		(77)			(77)		509	509			
P2009025624	CHICAGO	IL		04/18/2023		193,372		(34)			(34)		389	389			
P2009025625	BRYAN	TX		04/03/2023		172,424		(33)			(33)		270	270			
P2009025629	MANASSAS	VA		04/19/2023		332,147		(83)			(83)		589	589			
P2009025633	CORAOPOLIS	PA		04/14/2023		193,723		(57)			(57)		1,872	1,872			
P2009025637	CYPRESS	TX		04/21/2023		437,659		(84)			(84)		995	995			
P2009025638	WYLIE	TX		04/20/2023		231,157		(57)			(57)		473	473			
P2009025640	HOUSTON	TX		04/24/2023		294,837		(18)			(18)		1,427	1,427			
P2009025647	MONACA	PA		04/24/2023		157,411		(26)			(26)		270	270			
P2009025648	BOUNTIFUL	UT		04/21/2023		519,787		(132)			(132)		1,188	1,188			

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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
P2009025649	NEW ALBANY	IN		04/11/2023		150,766		(19)			(19)		291	291			
P2009025652	DORAL	FL		05/01/2023		893,384		(5)			(5)		2,071	2,071			
P2009025656	TAMPA	FL		04/27/2023		230,223		(48)			(48)		549	549			
P2009025657	HOLIDAY	FL		05/01/2023		168,246		(52)			(52)		837	837			
P2009025661	CHARLESTON	SC		04/20/2023		291,684		(19)			(19)						
P2009025666	DICKINSON	TX		05/18/2023		170,677		(17)			(17)		354	354			
P2009025669	HILLSIDE	NJ		04/21/2023		330,884		(62)			(62)		462	462			
P2009025670	KUNKLETOWN	PA		05/05/2023		254,302		(154)			(154)		43,228	43,228			
P2009025674	ROUND LK BCH	IL		04/28/2023		183,726		(37)			(37)		181	181			
P2009025675	COMPTON	CA		04/17/2023		160,694		(47)			(47)		622	622			
P2009025678	SPARKS	NV		05/04/2023		248,748		(70)			(70)		989	989			
P2009025679	CHARLOTTE	NC		06/29/2023		204,314		(46)			(46)		281	281			
P2009025680	PINON HILLS	CA		05/23/2023		202,362		(45)			(45)		467	467			
P2009025683	NAZARETH	PA		05/02/2023		385,167		(87)			(87)		1,056	1,056			
P2009025684	INDIO	CA		05/11/2023		235,657		(34)			(34)		563	563			
P2009025688	FT LAUDERDALE	FL		05/10/2023		153,564		(29)			(29)		330	330			
P2009025697	SUGAR HILL	GA		05/03/2023		412,814		(90)			(90)		615	615			
P2009025698	MIAMI BEACH	FL		03/24/2023		385,132		(69)			(69)		652	652			
P2009025700	LAS VEGAS	NV		04/28/2023		220,667		(49)			(49)		512	512			
P2009025701	HOUSTON	TX		05/03/2023		218,328		(78)			(78)		3,564	3,564			
P2009025702	MIDVALE	UT		04/26/2023		365,773		(87)			(87)		582	582			
P2009025703	CHICAGO	IL		05/11/2023		227,945		(17)			(17)		378	378			
P2009025704	STONE MOUNTAIN	GA		05/08/2023		298,793		(59)			(59)		565	565			
P2009025707	MESA	AZ		05/19/2023		190,917		(33)			(33)		265	265			
P2009025709	CHARLOTTE	NC		04/26/2023		233,882		(58)			(58)		389	389			
P2009025711	SADDLE BROOK	NJ		05/11/2023		437,362		(120)			(120)		2,971	2,971			
P2009025712	STAFFORD TOWNSHIP	NJ		05/17/2023		349,538		(83)			(83)		547	547			
P2009025714	CHARLOTTE	NC		05/25/2023		186,605		(46)			(46)		463	463			
P2009025717	PHILLIPSBURG	NJ		05/02/2023		187,292		(42)			(42)		271	271			
P2009025719	LOS ANGELES	CA		05/10/2023		256,739		(59)			(59)		413	413			
P2009025722	BENSALEM	PA		04/26/2023		203,250		(233)			(233)		591	591			
P2009025729	JOELTON	TN		05/01/2023		257,487		(67)			(67)		557	557			
P2009025739	SALINAS	CA		05/23/2023		319,975		(46)			(46)		764	764			
P2009025741	WHITE HOUSE	TN		05/03/2023		252,815		(97)			(97)		3,434	3,434			
P2009025744	BALTIMORE	MD		05/09/2023		224,696		(53)			(53)		229	229			
P2009025745	JAMESTOWN	NC		05/31/2023		278,102		(71)			(71)		1,504	1,504			
P2009025746	AVENEL	NJ		05/10/2023		187,493		(49)			(49)		316	316			
P2009025748	CELINA	TX		05/22/2023		234,832		(110)			(110)		16,715	16,715			
P2009025750	HYATTSVILLE	MD		05/15/2023		366,172		(86)			(86)		563	563			
P2009025752	CLARKSBURG	MD		05/12/2023		1,523,569		(372)			(372)		2,446	2,446			
P2009025753	MONTGOMERY VILLAGE	MD		05/16/2023		274,065		(38)			(38)		414	414			
P2009025755	FORT WORTH	TX		05/08/2023		220,273		(47)			(47)		534	534			
P2009025756	JACKSONVILLE	FL		05/05/2023		264,621		(65)			(65)		537	537			
P2009025759	RINCON	GA		05/18/2023		402,251		(52)			(52)		205	205			
P2009025761	RICHMOND	VA		06/01/2023		221,575		(28)			(28)		344	344			
P2009025763	PHOENIX	AZ		05/18/2023		874,893		(131)			(131)		1,468	1,468			
P2009025766	LAS VEGAS	NV		05/19/2023		164,149		(38)			(38)		231	231			
P2009025769	NEW CARROLLTON	MD		06/09/2023		218,582		(49)			(49)		340	340			
P2009025772	COLLIERVILLE	TN		05/25/2023		391,073		(44)			(44)		712	712			
P2009025773	HUNTSVILLE	TX		06/05/2023		1,069,278		(89)			(89)		2,756	2,756			
P2009025775	HAVERHILL	FL		05/31/2023		401,581		(149)			(149)		2,229	2,229			

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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
P2009025777	WESTMINSTER	CO		05/18/2023		413,383		(71)			(71)		529	529			
P2009025778	OMAHA	NE		06/02/2023									786	786			
P2009025780	PFLUCTERVILLE	TX		05/25/2023		639,577		(141)			(141)		1,115	1,115			
P2009025783	ARCADIA	FL		05/23/2023		642,138		(64)			(64)		28,466	28,466			
P2009025789	GLENDALE	AZ		05/12/2023		218,234		(57)			(57)		657	657			
P2009025791	OKLAHOMA CITY	OK		05/23/2023		155,699		(38)			(38)		308	308			
P2009025794	CHICAGO	IL		05/19/2023		319,236		(75)			(75)		528	528			
P2009025802	KINGSPORT	TN		05/02/2023		269,715		(74)			(74)		491	491			
P2009025819	DELRAN	NJ		05/26/2023		333,449		(75)			(75)		458	458			
P2009025824	DUNDALK	MD		06/13/2023		156,449		(33)			(33)		197	197			
P2009025826	SWEDESBORO	NJ		04/24/2023		343,852		(74)			(74)		293	293			
P2009025828	LAWRENCEVILLE	GA		05/23/2023		226,796		(44)			(44)		253	253			
P2009025833	ELLENWOOD	GA		05/26/2023		254,082		(50)			(50)		194	194			
P2009025837	HUMBLE	TX		05/19/2023		195,764		(9)			(9)		1,935	1,935			
P2009025839	KISSIMMEE	FL		05/25/2023		156,368		(48)			(48)		322	322			
P2009025844	INDIAN LAND	SC		06/09/2023		638,952		(145)			(145)		1,356	1,356			
P2009025847	MIAMI	FL		06/09/2023		750,640		(144)			(144)		2,168	2,168			
P2009025849	SANDY	UT		05/19/2023		394,660		(59)			(59)		714	714			
P2009025851	AUSTIN	TX		05/31/2023		406,209		(101)			(101)		4,034	4,034			
P2009025853	STERLING	VA		05/22/2023		535,189		(80)			(80)		1,053	1,053			
P2009025855	COLORADO SPGS	CO		05/23/2023		217,518		(134)			(134)		20,911	20,911			
P2009025866	WHITE HALL	MD		06/02/2023		591,283		(101)			(101)		2,478	2,478			
P2009025873	DIAMOND SPRINGS	CA		06/09/2023		254,105		(63)			(63)		404	404			
P2009025876	CHAPLIN	CT		05/30/2023		246,889		(56)			(56)		327	327			
P2009025877	HOPEWELL	VA		05/31/2023		164,637		(38)			(38)		1,191	1,191			
P2009025880	MIDDLEBURG	FL		05/25/2023		694,260		(121)			(121)		1,572	1,572			
P2009025881	ELGIN	TX		06/15/2023		641,069		(115)			(115)		1,346	1,346			
P2009025885	HENDERSON	NV		06/09/2023		1,217,833		(215)			(215)		2,806	2,806			
P2009025888	SILVER SPRING	MD		08/02/2023		462,356		(66)			(66)		631	631			
P2009025889	SOUTH RIVER	NJ		05/31/2023		316,872		(71)			(71)		435	435			
P2009025893	LONGBOAT KEY	FL		06/06/2023		925,497		(123)			(123)		1,290	1,290			
P2009025894	AURORA	IL		08/14/2023		272,531		(52)			(52)		489	489			
P2009025898	DELRAY BEACH	FL		06/08/2023		258,764		(36)			(36)		1,145	1,145			
P2009025943	MILWAUKIE	OR		06/19/2023		485,298		(76)			(76)		3,180	3,180			
P2009025951	ELIZABETH	NJ		06/20/2023		523,650		(78)			(78)		587	587			
P2009025973	DELTONA	FL		07/10/2023		179,353		(25)			(25)		402	402			
P2009025979	GRAHAM	NC		06/28/2023		171,886		(20)			(20)		221	221			
P2009025991	LUSBY	MD		07/07/2023		218,286		(26)			(26)		193	193			
P2009026017	LEANDER	TX		07/20/2023		1,330,305		(296)			(296)		1,796	1,796			
P2009026093	REISTERSTOWN	MD		07/31/2023		317,406		(51)			(51)		445	445			
P2009026095	DUNCANVILLE	TX		08/29/2023		250,179		(44)			(44)		257	257			
P2009026096	SAN ANTONIO	TX		08/10/2023		438,002		(99)			(99)		618	618			
P2009026097	FALLS CHURCH	VA		07/26/2023		175,273		(40)			(40)		249	249			
P2009026098	EDWARDSVILLE	KS		08/15/2023		324,014		(33)			(33)		562	562			
P2009026101	NORTH BERGEN	NJ		08/09/2023		435,254		(1,049)			(1,049)		6,384	6,384			
P2009026102	TEQUESTA	FL		08/01/2023		204,066		(3)			(3)						
P2009026103	BUTLER	PA		09/06/2023		204,421		(4)			(4)		417	417			
P2009026108	SAN ANTONIO	TX		07/25/2023		305,244		(47)			(47)		792	792			
P2009026109	LAWTON	OK		08/03/2023		375,947		(13)			(13)		545	545			
P2009026111	GLEN BURNIE	MD		07/31/2023		156,293		(46)			(46)		320	320			
P2009026375	FALLS CHURCH	VA		10/11/2023				(5)			(5)		143	143			

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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
P2009026396	NORTH BERGEN	NJ		10/30/2023				(32)			(32)		298	298			
P2009026443	SAINT CHARLES	IL		10/20/2023				(28)			(28)		333	333			
P2009026489	DALLAS	GA		11/28/2023				(12)			(12)		200	200			
P2009026531	WATSONVILLE	CA		11/13/2023				(67)			(67)		209	209			
P2009026532	CHARLOTTE	NC		11/17/2023				(22)			(22)		66	66			
P2009026533	SILVER SPRING	MD		11/07/2023				(52)			(52)		295	295			
P2009026538	CHICAGO	IL		11/16/2023				(52)			(52)		301	301			
P2009026550	WINCHESTER	VA		11/30/2023				(51)			(51)		145	145			
P2009026551	PHILADELPHIA	PA		11/22/2023				(11)			(11)		61	61			
P2009026555	RIVIERA BEACH	FL		12/07/2023				(13)			(13)		82	82			
P2009026604	DELAND	FL		12/20/2023				(22)			(22)		234	234			
P2010802589	HOUSTON	TX		10/30/2020		114,970		(30)			(30)		370	370			
P210434	ORANGE	VA		03/30/2023		287,325		5			5		54	54			
P210435	ORANGE	VA		03/30/2023		287,325		5			5						
P210436	ORANGE	VA		03/31/2023		290,912		5			5						
P210437	ORANGE	VA		03/22/2023		268,909		(6)			(6)		901	901			
P271211	DURHAM	NC		07/20/2022		274,031		(21)			(21)		474	474			
P271290	WILSON	NC		08/05/2022		71,416		(14)			(14)		142	142			
P271291	CHARLOTTE	NC		07/15/2022		214,842		(42)			(42)		441	441			
P271296	CONCORD	NC		08/23/2022		191,148		(35)			(35)		352	352			
P271297	CHARLOTTE	NC		08/22/2022		199,069		(37)			(37)		375	375			
P271298	CHARLOTTE	NC		08/19/2022		215,561		(41)			(41)		427	427			
P271299	CHARLOTTE	NC		08/18/2022		232,089		(45)			(45)		471	471			
P271300	CHARLOTTE	NC		08/15/2022		214,893		(40)			(40)		405	405			
P271318	KANNAPOLIS	NC		09/01/2022		245,165		(45)			(45)		459	459			
P271319	CHARLOTTE	NC		08/24/2022		183,756		(34)			(34)		346	346			
P271350	THOMASVILLE	NC		08/23/2022		82,678		(16)			(16)		293	293			
P271353	GASTONIA	NC		08/24/2022		176,352		(29)			(29)		279	279			
P271698	HIGH POINT	NC		07/27/2023		224,902		(19)			(19)		472	472			
P303421	AUGUSTA	GA		09/20/2022		66,107		(10)			(10)		118	118			
P303644	EAST POINT	GA		07/05/2023		371,155		(16)			(16)						
P321617	ORLANDO	FL		05/16/2023		285,512		3			3		696	696			
P321688	TAMPA	FL		07/13/2023		332,235							779	779			
P321700	TAMPA	FL		08/08/2023		301,839		(28)			(28)		660	660			
P370426	KNOXVILLE	TN		07/28/2023		174,447		(17)			(17)		414	414			
P370427	MARYVILLE	TN		07/28/2023		226,293		(10)			(10)		515	515			
P4191007911	WESLACO	TX		03/12/2020		223,713		49			49		1,186	1,186			
P4191108841	NORTH MIAMI BEACH	FL		02/19/2020		296,800		1,768			1,768		876	876			
P4191108967	HOUSTON	TX		03/09/2020		111,367		11			11						
P4191108993	PITTSBURGH	PA		03/06/2020		258,770							1,181	1,181			
P4191109097	CASTLE ROCK	CO		01/27/2020		304,316		68			68		976	976			
P4191109143	FORT LUPTON	CO		02/13/2020		423,490							3,578	3,578			
P4191109209	BIRMINGHAM	MI		02/10/2020		697,579		87			87						
P4191209377	TRAVELERS REST	SC		01/02/2020		187,529		37			37		977	977			
P4191209483	NEWTOWN SQUARE	PA		02/04/2020		117,061		22			22		558	558			
P4191209523	WEST PALM BEACH	FL		02/28/2020		271,100		59			59		1,756	1,756			
P4191209704	BARTLETT	IL		03/09/2020		170,607		37			37		782	782			
P4191209707	PALMDALE	CA		02/24/2020		208,088		48			48		1,078	1,078			
P4191209711	BIRMINGTON	MI		02/13/2020		389,955		90			90						
P4200109821	GILBERT	AZ		02/28/2020		387,009		176			176		4,459	4,459			
P4200109846	BOLINGBROOK	IL		02/11/2020									1,124	1,124			

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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
P4200109907	WICHITA	KS		02/21/2020		336,927		51			51		1,201	1,201			
P4200109958	BAILEY	CO		02/27/2020		141,092							665	665			
P4200110034	HUNTSVILLE	UT		03/13/2020		126,052		20			20		243	243			
P4200110065	CHARLESTON	SC		03/12/2020		219,818		56			56		11,071	11,071			
P4200110088	SAN DIEGO	CA		02/28/2020		684,372		121			121						
P4200110097	WILLCOX	AZ		02/25/2020		145,561		30			30		1,467	1,467			
P4200110159	ORLANDO	FL		02/14/2020		303,587							1,437	1,437			
P4200110233	SAN JUAN CAPISTRANO	CA		03/06/2020									522	522			
P4200110242	FOUNTAIN HILLS	AZ		03/06/2020		162,180		823			823		2,078	2,078			
P4200110254	ANAHEIM	CA		03/16/2020		697,469		148			148		3,137	3,137			
P4200110270	NEWTOWN	PA		02/21/2020		461,206		103			103		2,254	2,254			
P4200110272	KENNESAW	GA		03/06/2020		390,497		83			83		1,754	1,754			
P4200110273	SANDY SPRINGS	GA		02/28/2020									3,165	3,165			
P4200110328	ENCINO	CA		02/27/2020		1,310,707		291			291		6,291	6,291			
P4200110331	MINNEAPOLIS	MN		02/14/2020		739,528		2,986			2,986		2,498	2,498			
P4200110339	PHILADELPHIA	PA		03/06/2020		95,110							395	395			
P4200110349	ST. CLOUD	FL		03/06/2020		228,206		44			44		979	979			
P4200110363	ROYAL OAKS	CA		02/24/2020		511,322		104			104		2,133	2,133			
P4200110395	CAPE CORAL	FL		02/28/2020		141,141							676	676			
P4200210524	CORAL SPRINGS	FL		03/12/2020		370,783		85			85		3,211	3,211			
P4200210589	MINNEAPOLIS	MN		03/06/2020		454,391		101			101		2,178	2,178			
P4200210621	SANTA ANA	CA		03/17/2020		506,614		96			96						
P4200210627	SANTA ANA	CA		03/17/2020		512,724		97			97		2,072	2,072			
P4200210665	SOUTHWEST RANCHES	FL		03/18/2020		858,133		210			210		15,869	15,869			
P4200210699	LANDING	NJ		03/20/2020		299,736		61			61		1,268	1,268			
P4200210853	HOLLYWOOD	FL		03/13/2020		501,993		73			73						
P4200210901	OVERLAND PARK	KS		03/19/2020		124,246		26			26		547	547			
P4200210989	PARKLAND	FL		03/16/2020		562,553		129			129		2,844	2,844			
P4211114759	FORT LAUDERDALE	FL		03/09/2022		588,011		(222)			(222)		2,280	2,280			
P4211114771	NEW FAIRFIELD	CT		04/25/2022		282,120		(111)			(111)		773	773			
P4211115062	LUTZ	FL		07/31/2022		168,715		26			26		19,013	19,013			
P4211115152	PRINCETON	NJ		02/18/2022		2,009,381		(701)			(701)		8,373	8,373			
P4211215230	KILLEEN	TX		03/15/2022		108,697		(45)			(45)		438	438			
P4211215312	PEMBROKE PINES	FL		01/25/2022		710,840		(114)			(114)		2,070	2,070			
P4211215393	LAMBERTVILLE	NJ		03/24/2022		945,109		(475)			(475)		3,778	3,778			
P4211215452	HOLLYWOOD	FL		02/02/2022		594,753		(111)			(111)						
P4211215458	YUKON	PA		02/02/2022		196,609		(66)			(66)		628	628			
P4211215519	DAVENPORT	FL		10/14/2022		385,335		(74)			(74)						
P4211215628	THE VILLAGES	FL		02/14/2022		756,223							3,682	3,682			
P4211215642	KALISPELL	MT		03/31/2022		498,012		116			116		2,532	2,532			
P4220115678	MERRITTSTOWN	PA		01/26/2022		107,030		(36)			(36)		412	412			
P4220115702	SAN DIEGO	CA		02/15/2022		177,736		6			6		925	925			
P4220115718	SAN DIEGO	CA		02/15/2022		299,077		6			6						
P4220115722	ALBUQUERQUE	NM		02/08/2022		277,195		(114)			(114)		11,321	11,321			
P4220115728	BURBANK	CA		02/05/2022		1,183,199		(201)			(201)		5,342	5,342			
P4220115748	HIXSON	TN		02/02/2022		190,944							791	791			
P4220115762	LIVERMORE	CO		02/24/2022		434,750		(202)			(202)		1,921	1,921			
P4220115776	TAVARES	FL		03/17/2022		171,768		(85)			(85)		561	561			
P4220115777	MELBOURNE	FL		02/15/2022		1,287,720		(455)			(455)		5,481	5,481			
P4220115792	AVENTURA	FL		04/04/2022		265,927		(102)			(102)		1,046	1,046			
P4220115870	HAINES CITY	FL		03/25/2022		281,346		(96)			(96)		977	977			

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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
P4220115878	HIGHLAND	MI		03/21/2022		300,194		(163)			(163)		582	582			
P4220115893	OLD BRIDGE	NJ		03/04/2022		393,682		(156)			(156)		1,423	1,423			
P4220115899	DOWNEY	CA		03/17/2022		374,719		(171)			(171)		1,294	1,294			
P4220115914	PORT SAINT LUCIE	FL		02/16/2022		349,666							1,348	1,348			
P4220115973	DEPTFORD	NJ		02/22/2022		181,742		(91)			(91)		715	715			
P4220115974	DELAND	FL		04/22/2022		104,649		(103)			(103)		1,732	1,732			
P4220115998	TELFORD	PA		03/28/2022		287,969		(151)			(151)		1,380	1,380			
P4220116044	COLORADO SPRINGS	CO		03/23/2022		259,571		(31)			(31)		1,171	1,171			
P4220116046	JACKSON	WY		02/25/2022		1,407,747		(17)			(17)		7,147	7,147			
P4220116091	KISSIMMEE	FL		02/16/2022		100,157		(54)			(54)		419	419			
P4220116102	INDIAN LAND	SC		02/28/2022		305,325							1,354	1,354			
P4220116121	MELBOURNE	FL		03/11/2022		129,002		(55)			(55)		454	454			
P4220116128	SARASOTA	FL		03/25/2022		261,853		(132)			(132)		942	942			
P4220116142	SAN JUAN CAPISTRANO	CA		03/03/2022		1,831,614		(298)			(298)						
P4220116166	DENVER	CO		04/07/2022		384,917		(70)			(70)		933	933			
P4220116168	DENVER	CO		04/07/2022		501,160		(135)			(135)		1,753	1,753			
P4220116177	WINTER GARDEN	FL		02/14/2022		905,540		(259)			(259)		2,778	2,778			
P4220116193	MORRO BAY	CA		03/28/2022		512,605		(73)			(73)		2,424	2,424			
P4220116199	WELLINGTON	FL		03/17/2022		582,089		60			60		1,891	1,891			
P4220116208	PASADENA	CA		04/16/2022		1,191,477		(50)			(50)		5,735	5,735			
P4220216214	LAKEWOOD RANCH	FL		03/15/2022		724,405		(200)			(200)		3,155	3,155			
P4220216227	WINTER SPRINGS	FL		03/11/2022		762,818		(416)			(416)		2,537	2,537			
P4220216237	JEFFERSON	CO		05/02/2022		456,073		(196)			(196)		1,816	1,816			
P4220216240	FORT MILL	SC		03/31/2022		229,754		(51)			(51)		963	963			
P4220216252	BETHLEHEM	GA		03/11/2022		359,680		(213)			(213)		1,091	1,091			
P4220216254	FORT MILL	SC		04/01/2022		187,598		(72)			(72)		771	771			
P4220216257	TAVERNEIR	FL		03/10/2022		1,320,782		(83)			(83)		5,989	5,989			
P4220216259	HENDERSONVILLE	NC		03/10/2022		150,849		(16)			(16)						
P4220216267	FRESNO	CA		03/28/2022		1,004,714		(98)			(98)						
P4220216274	SUMMERVILLE	SC		03/02/2022		152,247		(13)			(13)						
P4220216276	MT PLEASANT	SC		02/23/2022		1,237,076		(215)			(215)						
P4220216283	HAINES CITY	FL		03/17/2022									710	710			
P4220216288	LOS ANGELES	CA		03/11/2022		1,900,353		(427)			(427)						
P4220216292	MATTHEWS	NC		04/01/2022		429,708		(19)			(19)		9,706	9,706			
P4220216296	PALM BAY	FL		03/08/2022		149,712		(88)			(88)		507	507			
P4220216298	HOUSTON	TX		03/10/2022		219,979		(83)			(83)		732	732			
P4220216307	PORT ANGELES	WA		03/18/2022		259,469		(55)			(55)						
P4220216319	ROSEVILLE	CA		02/23/2022		156,157		(56)			(56)						
P4220216344	DAVENPORT	FL		07/31/2022		265,703		(52)			(52)		720	720			
P4220216375	VALLEY SPRINGS	CA		04/13/2022		382,774		(169)			(169)		988	988			
P4220216376	PEORIA	AZ		03/22/2022		551,948		(162)			(162)		2,299	2,299			
P4220216390	IRVINE	CA		03/29/2022		1,656,669		(222)			(222)						
P4220216404	PALM HARBOR	FL		03/11/2022		876,944		(344)			(344)		3,324	3,324			
P4220216408	WINTER GARDEN	FL		03/11/2022		429,566		(190)			(190)		2,279	2,279			
P4220216409	LAKE WORTH	FL		03/22/2022		160,552		(87)			(87)		575	575			
P4220216412	CO SPGS	CO		04/06/2022		323,078		(119)			(119)		1,329	1,329			
P4220216427	SHERMAN OAKS	CA		03/17/2022		1,197,830		(174)			(174)		5,392	5,392			
P4220216441	CORONA	CA		04/15/2022		548,018		(243)			(243)		1,916	1,916			
P4220216448	CUTLER BAY	FL		04/11/2022		691,211		(133)			(133)						
P4220216466	JACKSONVILLE	FL		05/27/2022		285,419		(88)			(88)		1,316	1,316			
P4220216480	ORMOND BEACH	FL		03/30/2022		280,278		(110)			(110)		1,042	1,042			

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P4220216499	SCOTTSDALE	AZ		03/28/2022		405,574		(199)			(199)		2,861	2,861			
P4220216500	CANTON	MI		03/11/2022		462,754		(216)			(216)		1,895	1,895			
P4220216510	MIAMI	FL		03/21/2022		461,773		(200)			(200)		1,406	1,406			
P4220216521	BRIGHTON	CO		03/14/2022		401,638		(215)			(215)						
P4220216531	PROVIDENCE	RI		03/31/2022		395,823		(151)			(151)		1,534	1,534			
P4220216533	GILBERT	AZ		03/15/2022		571,737		(202)			(202)		2,222	2,222			
P4220216544	HENDERSON	NV		04/19/2022		1,206,798		(492)			(492)		4,547	4,547			
P4220216550	ASBURY	NJ		03/17/2022		343,165		(119)			(119)		1,369	1,369			
P4220216575	BRASELTON	GA		03/09/2022		732,106		(332)			(332)		1,672	1,672			
P4220216583	PINE	CO		04/11/2022		1,286,774		(570)			(570)		9,788	9,788			
P4220216594	CORONA	CA		03/23/2022		305,330		(123)			(123)		2,843	2,843			
P4220216598	PUYALLUP	WA		04/21/2022		222,077		(38)			(38)						
P4220216606	ENCINO	CA		04/04/2022		1,219,451		(219)			(219)						
P4220216607	CHARLESTON	SC		03/18/2022		662,099		(326)			(326)		2,066	2,066			
P4220216612	KEY LARGO	FL		03/30/2022		1,466,275		(682)			(682)		5,882	5,882			
P4220216622	DENVER	CO		03/24/2022		374,886		(154)			(154)		1,353	1,353			
P4220216626	CATALDO	ID		04/08/2022		232,780		(42)			(42)		1,007	1,007			
P4220216651	PEMBROKE PINES	FL		04/01/2022		330,333		(168)			(168)		2,051	2,051			
P4220216668	HGHLNDS RANCH	CO		04/11/2022		432,753		(90)			(90)		1,807	1,807			
P4220216670	FORT LAUDERDALE	FL		04/01/2022		302,891		(105)			(105)		1,195	1,195			
P4220216677	MIAMI GARDENS	FL		03/10/2022		226,664		(75)			(75)		883	883			
P4220216680	WHITTIER	CA		03/22/2022		741,072		(381)			(381)		2,647	2,647			
P4220216686	NORTH BAY VILLAGE	FL		03/31/2022		301,088		(90)			(90)		1,200	1,200			
P4220216691	MIAMI	FL		03/10/2022		190,201		(76)			(76)		736	736			
P4220216694	JACKSONVILLE	FL		04/22/2022		766,196		(403)			(403)		2,607	2,607			
P4220216714	IRVINE	CA		04/13/2022		546,960		(113)			(113)		1,861	1,861			
P4220216725	SUNNY ISLES BEACH	FL		05/02/2022		639,697		(102)			(102)		9,092	9,092			
P4220216731	HOLLYWOOD	FL		03/18/2022		397,881		(149)			(149)		1,441	1,441			
P4220216788	DANA POINT	CA		03/28/2022		297,885		(53)			(53)		1,177	1,177			
P4220216793	ZEPHYRHILLS	FL		03/31/2022		153,829		(58)			(58)		557	557			
P4220216798	ATLANTA	GA		04/02/2022		379,104		(61)			(61)		1,081	1,081			
P4220216802	LAGUNA NIGUEL	CA		03/18/2022		910,381		(440)			(440)		1,734	1,734			
P4220216804	BOCA RATON	FL		04/13/2022		364,582		(168)			(168)		1,272	1,272			
P4220216818	NORTH HILLS	CA		04/15/2022		187,778		(31)			(31)		1,771	1,771			
P4220216823	MESA	AZ		03/22/2022		379,593		(162)			(162)		1,367	1,367			
P4220316838	GASTONIA	NC		04/13/2022		113,509		(52)			(52)		385	385			
P4220316843	PENNGROVE	CA		05/06/2022		1,014,839		(163)			(163)						
P4220316852	SANTA ROSA BEACH	FL		03/25/2022		616,425		(142)			(142)		724	724			
P4220316862	PARKLAND	FL		04/07/2022		572,366		(243)			(243)		3,280	3,280			
P4220316866	DENVER	CO		03/31/2022									154	154			
P4220316884	CENTENNIAL	CO		05/12/2022		573,553		(250)			(250)		2,040	2,040			
P4220316893	WINTER PARK	FL		04/06/2022		620,398		(193)			(193)		2,407	2,407			
P4220316895	KINNELON	NJ		05/02/2022		867,563		(310)			(310)		5,875	5,875			
P4220316905	LAKE ELSINORE	CA		03/25/2022		359,504		(161)			(161)		1,163	1,163			
P4220316908	ROSSVILLE	GA		03/31/2022		142,861		(53)			(53)		458	458			
P4220316919	MIAMI	FL		04/01/2022		116,902		(59)			(59)		300	300			
P4220316931	DENVER	CO		04/01/2022		127,998		(57)			(57)		457	457			
P4220316947	COLUMBUS	OH		04/07/2022		238,239		(24)			(24)						
P4220316952	COLUMBUS	OH		04/08/2022		188,494		(19)			(19)						
P4220316954	LOS BANOS	CA		03/28/2022		467,321		(78)			(78)						
P4220316961	NORTH HILLS	CA		04/12/2022		988,835		(286)			(286)		2,202	2,202			

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
P4220316965	PARKLAND	FL		03/31/2022		724,625		(319)			(319)		2,666	2,666			
P4220316987	SUNRISE	FL		04/11/2022		100,016		(40)			(40)		224	224			
P4220316988	CASA GRANDE	AZ		04/25/2022		282,449		(120)			(120)		1,100	1,100			
P4220316989	CASSELBERRY	FL		04/06/2022		120,538		(111)			(111)		5,463	5,463			
P4220316997	NEW SMYRNA BEACH	FL		04/20/2022		266,916		(88)			(88)		863	863			
P4220317000	NORTH TOPSAIL BEACH	NC		04/01/2022		1,185,886		(147)			(147)						
P4220317003	BONITA SPRINGS	FL		04/28/2022		310,196		(102)			(102)		1,369	1,369			
P4220317010	OCALA	FL		03/28/2022		177,321		(91)			(91)		472	472			
P4220317013	HUNTINGTON BEACH	CA		03/30/2022		1,143,078		(396)			(396)		4,270	4,270			
P4220317015	INLET BEACH	FL		04/29/2022		1,202,442		(259)			(259)		4,206	4,206			
P4220317027	GOLDEN	CO		04/04/2022		915,756		(403)			(403)		3,040	3,040			
P4220317029	SAN LEON	TX		05/05/2022		357,267		(162)			(162)		1,281	1,281			
P4220317033	PITTSBORO	NC		04/08/2022		338,667		(145)			(145)						
P4220317053	CORAL SPRINGS	FL		04/22/2022		2,033,556		(707)			(707)		6,860	6,860			
P4220317095	MEDICAL LAKE	WA		05/02/2022		198,476		(40)			(40)						
P4220317104	TACOMA	WA		04/18/2022		389,207		(197)			(197)		537	537			
P4220317106	IRVINE	CA		04/26/2022		900,577		(95)			(95)						
P4220317110	DELRAY BEACH	FL		04/06/2022		31,352		(111)			(111)		3,835	3,835			
P4220317149	PLACERVILLE	CA		04/13/2022		902,032		(425)			(425)		2,632	2,632			
P4220317150	CARLSBAD	CA		04/23/2022		1,702,326		(214)			(214)						
P4220317153	DALTON	GA		04/22/2022		643,403		(154)			(154)		1,946	1,946			
P4220317164	BOCA RATON	FL		04/14/2022		1,450,661		(357)			(357)						
P4220317187	IRVINE	CA		04/27/2022		1,421,087		(279)			(279)		5,444	5,444			
P4220317191	APPLE VALLEY	CA		03/29/2022		807,677		(292)			(292)		2,898	2,898			
P4220317196	OCALA	FL		04/12/2022		357,722		(104)			(104)		1,134	1,134			
P4220317208	NORTH MYRTLE BEACH	SC		04/13/2022		405,108		(98)			(98)		2,796	2,796			
P4220317215	BEVERLY HILLS	FL		04/08/2022		97,358		(31)			(31)		329	329			
P4220317218	STUDIO CITY	CA		03/30/2022		1,633,913		(208)			(208)		400	400			
P4220317224	SCOTTSDALE	AZ		04/27/2022		242,536		(17)			(17)						
P4220317233	AIKEN	SC		05/05/2022		493,806		(130)			(130)		3,207	3,207			
P4220317246	HOLLYWOOD	FL		05/06/2022		736,667		(106)			(106)		2,988	2,988			
P4220317247	PEMBROKE PINES	FL		05/06/2022		387,674		(39)			(39)		1,491	1,491			
P4220317250	MCDONOUGH	GA		05/13/2022		721,249		(232)			(232)		2,481	2,481			
P4220317254	ALBEMARLE	NC		04/26/2022		112,327		(30)			(30)		747	747			
P4220317290	PASADENA	CA		04/27/2022		670,744		(289)			(289)		1,998	1,998			
P4220317298	CASTLE ROCK	CO		04/25/2022		656,410		(313)			(313)		1,731	1,731			
P4220317322	LOS ANGELES	CA		04/05/2022		619,842		(190)			(190)		2,147	2,147			
P4220317334	CORONADO	CA		04/22/2022		1,984,802		(281)			(281)						
P4220317339	PHOENIX	AZ		04/04/2022		595,793		(272)			(272)		1,770	1,770			
P4220317348	DAVENPORT	FL		07/31/2022		407,005		(108)			(108)		1,118	1,118			
P4220317349	EASTPOINT	FL		01/31/2023		301,615		(81)			(81)		1,067	1,067			
P4220317363	CLEARWATER	FL		04/25/2022		227,274		(114)			(114)		755	755			
P4220317369	PHOENIX	AZ		05/11/2022		245,756		(130)			(130)		939	939			
P4220317402	MIAMI	FL		05/20/2022		585,602		(231)			(231)		1,782	1,782			
P4220317441	MIAMI BEACH	FL		04/29/2022		150,327		(26)			(26)		461	461			
P4220317445	ELIZABETHTON	TN		05/24/2022		354,967		(133)			(133)		1,065	1,065			
P4220317466	NORTH	SC		05/25/2022		334,709		(63)			(63)						
P4220317509	MISSION VIEJO	CA		04/19/2022		915,464		(173)			(173)		3,450	3,450			
P4220317513	SOLVANG	CA		04/29/2022		1,279,454		(407)			(407)		4,144	4,144			
P4220317514	GRAND JUNCTION	CO		04/15/2022		123,025		(3)			(3)		411	411			
P4220317517	KEY LARGO	FL		01/31/2023		1,008,227		(278)			(278)		3,505	3,505			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220317518	BROOMALL	PA		05/02/2022		183,704		(116)			(116)		16,711	16,711			
P4220317520	ST PETERSBURG	FL		04/21/2022		231,114		(68)			(68)		732	732			
P4220317522	LAKELAND	FL		05/04/2022		312,418		(129)			(129)		996	996			
P4220317542	TELLURIDE	CO		01/31/2023		1,258,641		(243)			(243)						
P4220317543	LYNCHBURG	VA		05/02/2022		427,673		(100)			(100)		1,355	1,355			
P4220317546	WIMAUMA	FL		08/18/2022		307,312		(32)			(32)						
P4220317564	TEMPE	AZ		04/29/2022		361,998		(158)			(158)		1,159	1,159			
P4220317582	FRESNO	CA		05/04/2022		128,827		(39)			(39)		315	315			
P4220317601	BATON ROUGE	LA		04/28/2022		182,084		(51)			(51)		592	592			
P4220317621	HONESDALE	PA		04/08/2022		195,706		(48)			(48)		570	570			
P4220317628	FREDERICK	MD		04/28/2022		491,830		(90)			(90)		1,616	1,616			
P4220317629	ODESSA	FL		04/22/2022		193,073		(35)			(35)		479	479			
P4220317643	LA PORTE	TX		05/21/2022		771,121		(177)			(177)		2,445	2,445			
P4220317650	BATON ROUGE	LA		04/28/2022		182,813		(57)			(57)		578	578			
P4220317662	NOKOMIS	FL		01/31/2023		410,532		(69)			(69)		1,244	1,244			
P4220317663	SANTA ANA	CA		04/23/2022		1,334,559		(226)			(226)						
P4220317675	POMPANO BEACH	FL		07/31/2022		323,964		(42)			(42)		1,080	1,080			
P4220317686	DETROIT	MI		01/31/2023		149,819		(18)			(18)						
P4220317692	AUSTIN	TX		01/31/2023		401,500		(121)			(121)		1,198	1,198			
P4220317710	PALM DESERT	CA		05/14/2022		410,037		(43)			(43)						
P4220317727	SAN ANTONIO	FL		04/29/2022		274,680		(78)			(78)		776	776			
P4220317744	OAKLAND	CA		01/31/2023		479,480		1			1		1,608	1,608			
P4220317747	MIAMI	FL		05/06/2022		264,156		(78)			(78)		740	740			
P4220317776	MOUNT PLEASANT	SC		05/02/2022		805,909		(160)			(160)		2,761	2,761			
P4220417816	SAN CLEMENTE	CA		01/31/2023		2,194,891		(286)			(286)						
P4220417825	BRIGHTON	CO		05/16/2022		604,582		(151)			(151)		1,869	1,869			
P4220417845	WINTER GARDEN	FL		08/12/2022		326,705		(2)			(2)						
P4220417881	GLENDALE	AZ		01/31/2023		167,861		(21)			(21)		491	491			
P4220417936	LOGANVILLE	GA		05/06/2022		363,782		(140)			(140)		595	595			
P4220417941	PARKER	CO		05/23/2022		713,961		(62)			(62)		2,356	2,356			
P4220417977	DENVER	CO		05/25/2022		1,503,985		(785)			(785)						
P4220417978	COLORADO SPRINGS	CO		04/29/2022		499,673		(174)			(174)		1,214	1,214			
P4220417989	CONCORD	NC		05/25/2022		200,267		(78)			(78)		557	557			
P4220417991	BERMUDA DUNES	CA		05/03/2022		499,149		(77)			(77)		1,670	1,670			
P4220417995	PHOENIX	AZ		05/26/2022		435,328		(130)			(130)		1,278	1,278			
P4220417997	DEERFIELD BEACH	FL		01/31/2023		405,341		(109)			(109)		444	444			
P4220418006	PATERSON	NJ		01/31/2023		106,302		(33)			(33)		297	297			
P4220418015	OCOEE	FL		01/31/2023		249,450		(61)			(61)		737	737			
P4220418019	LAUDERHILL	FL		05/10/2022		106,913		(37)			(37)		285	285			
P4220418045	HOLLYWOOD	FL		05/10/2022		275,895		(49)			(49)						
P4220418049	MECHANICSBURG	PA		05/26/2022		437,639		(138)			(138)		2,597	2,597			
P4220418068	LEXINGTON	SC		05/20/2022		224,072		(65)			(65)		860	860			
P4220418106	MADERA	CA		05/04/2022		600,937		(169)			(169)		1,330	1,330			
P4220418118	MIAMI	FL		01/31/2023		280,471		(96)			(96)		800	800			
P4220418121	MARGATE	FL		06/03/2022		104,741		(17)			(17)		420	420			
P4220418122	DEERFIELD BEACH	FL		05/06/2022		401,526		(82)			(82)		1,277	1,277			
P4220418124	GALLOWAY	NJ		05/27/2022		221,878		(88)			(88)		587	587			
P4220418204	MINT HILL	NC		05/20/2022		576,930		(194)			(194)		1,047	1,047			
P4220418222	VICTORVILLE	CA		05/04/2022		268,849		(95)			(95)		522	522			
P4220418227	SAINT CLOUD	FL		08/12/2022		285,390		1			1						
P4220418268	HIALEAH	FL		05/20/2022		470,139		(176)			(176)		3,478	3,478			

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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
P4220418299	WOODSTOCK	GA		01/31/2023		746,959		(353)			(353)		1,773	1,773			
P4220418312	PHILADELPHIA	PA		05/24/2022		283,520		(119)			(119)		666	666			
P4220418313	KISSIMMEE	FL		05/23/2022		223,059		(23)			(23)		254	254			
P4220418324	SAN ANTONIO	TX		01/31/2023		102,233		(34)			(34)		299	299			
P4220418342	PROSPERITY	SC		01/31/2023		110,692		(42)			(42)		186	186			
P4220418345	SUMMERFIELD	FL		01/31/2023		204,645		(89)			(89)		450	450			
P4220418366	TAMPA	FL		06/01/2022		698,216		(302)			(302)		1,461	1,461			
P4220418374	BLOOMFIELD	CT		05/20/2022		233,650		(63)			(63)		749	749			
P4220418393	FRESNO	CA		05/16/2022		482,271		(208)			(208)		1,045	1,045			
P4220418411	FREEPORT	TX		01/31/2023		222,623		(38)			(38)		771	771			
P4220418448	CO SPGS	CO		01/31/2023		142,452		(43)			(43)		428	428			
P4220418457	ORLANDO	FL		01/31/2023		194,703		(59)			(59)		743	743			
P4220418471	BON AQUA	TN		05/24/2022		322,466		(129)			(129)		667	667			
P4220418500	DAVIDSON	NC		08/08/2022		1,583,730		(231)			(231)		4,231	4,231			
P4220418572	IRVINE	CA		05/23/2022									1,188	1,188			
P4220418593	INDIAN SPRINGS	NV		05/24/2022		187,767		(71)			(71)		413	413			
P4220418598	WEST HILLS	CA		01/31/2023		784,662		(265)			(265)		2,220	2,220			
P4220418604	NEWPORT NEWS	VA		01/31/2023		182,713		(83)			(83)		1,023	1,023			
P4220518641	DAVENPORT	FL		05/03/2023		162,613		(21)			(21)		336	336			
P4220518706	HOLIDAY	FL		06/02/2022		402,728		(103)			(103)		1,100	1,100			
P4220518719	NEW PORT RICHEY	FL		07/19/2022		544,265		(25)			(25)		1,782	1,782			
P4220518801	PONTE VEDRA BEACH	FL		01/31/2023		634,724		(112)			(112)						
P4220518803	SANTA ROSA BEACH	FL		07/31/2022		397,317		(126)			(126)		1,199	1,199			
P4220518820	LITTLETON	CO		08/01/2022		573,318							1,828	1,828			
P4220518821	TARZANA	CA		01/31/2023		975,365		(367)			(367)		2,058	2,058			
P4220518823	MIDDLEBURG	FL		08/24/2022		339,505		(109)			(109)		627	627			
P4220518825	LEHIGH ACRES	FL		07/31/2022		148,419							330	330			
P4220518835	BRADENTON	FL		06/02/2022		439,142		(102)			(102)		4,257	4,257			
P4220518846	ROSSVILLE	GA		06/21/2022		153,960		(9)			(9)		3	3			
P4220518849	HOOVER	AL		05/31/2022		224,908		(190)			(190)		32,156	32,156			
P4220518860	TAMARAC	FL		05/23/2022		129,602		(49)			(49)		262	262			
P4220518861	NORCO	CA		06/03/2022		877,238		(91)			(91)		2,616	2,616			
P4220518876	DAVENPORT	FL		05/27/2022		319,304		(67)			(67)		1,243	1,243			
P4220518879	MIDLOTHIAN	VA		07/25/2022		375,750		(61)			(61)		1,055	1,055			
P4220518904	ESTERO	FL		07/07/2022		339,641		(1)			(1)		1,525	1,525			
P4220518907	BELLEVUE	WA		01/31/2023		1,636,824		(222)			(222)						
P4220518910	KIRKLAND	WA		06/03/2022		916,144		(112)			(112)						
P4220518949	LAKEWOOD	WA		01/31/2023		258,880		(32)			(32)		300	300			
P4220518975	NORWALK	CA		01/31/2023		456,556		(180)			(180)		945	945			
P4220519050	INVERNESS	IL		06/17/2022		858,433		(157)			(157)		1,592	1,592			
P4220519187	LOXAHATCHEE	FL		08/31/2022		645,233							2,035	2,035			
P4220519189	PEMBROKE PINES	FL		05/31/2022		776,976		78			78		2,458	2,458			
P4220519222	ORANGE PARK	FL		10/04/2022		417,851		(70)			(70)		1,098	1,098			
P4220519259	SUNRISE	FL		06/30/2022		105,584		(25)			(25)		296	296			
P4220519369	MIAMI	FL		06/17/2022		1,118,644		160			160		3,512	3,512			
P4220519429	PARKER	CO		07/31/2022		765,014							2,132	2,132			
P4220519451	STAUNTON	VA		08/11/2022		174,092		(10)			(10)		481	481			
P4220519454	LEWISVILLE	TX		08/23/2022		268,823		(29)			(29)		662	662			
P4220519484	BOCA RATON	FL		01/31/2023		320,764		(45)			(45)		909	909			
P4220519508	NEW CASTLE	DE		01/31/2023		286,395		(77)			(77)		1,202	1,202			
P4220519564	FONTANA	CA		07/15/2022		753,695		59			59		2,442	2,442			

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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
P4220619592	BLOOMINGTON	MN		08/17/2022		258,985		(19)			(19)		703	703			
P4220619607	GREENVILLE	SC		01/31/2023		860,352		(227)			(227)		2,083	2,083			
P4220619629	TAMPA	FL		06/30/2022		662,509		(152)			(152)		1,151	1,151			
P4220619630	STOCKTON	CA		07/08/2022		559,769		(70)			(70)						
P4220619681	AURORA	CO		06/14/2022		148,490		(86)			(86)		1,897	1,897			
P4220619687	AFTON	OK		06/24/2022		1,038,514		(206)			(206)		2,192	2,192			
P4220619715	WIMAUMA	FL		01/31/2023		285,091		(62)			(62)		694	694			
P4220619719	ETNA	WY		06/28/2022		568,755		(169)			(169)		1,184	1,184			
P4220619744	GRAND RAPIDS	MI		01/31/2023		134,517		(23)			(23)		299	299			
P4220619775	PHILADELPHIA	PA		07/20/2022		344,366		(94)			(94)		813	813			
P4220619776	PARKLAND	FL		08/15/2022		543,649		9			9		1,623	1,623			
P4220619792	WEST GROVE	PA		07/08/2022		500,152		(249)			(249)		991	991			
P4220619795	ENGLEWOOD	FL		08/25/2022		293,924		(27)			(27)		605	605			
P4220619809	MIAMI	FL		06/29/2022		239,321		(68)			(68)		816	816			
P4220619810	COPAN	OK		07/08/2022		297,745		(62)			(62)		672	672			
P4220619837	DAVENPORT	FL		08/30/2022		296,201		11			11		753	753			
P4220619854	DENVER	CO		01/31/2023		604,778		(89)			(89)		1,627	1,627			
P4220619867	ATLANTA	GA		07/08/2022		320,783		(66)			(66)		707	707			
P4220619868	FOREST	VA		01/31/2023		246,186		(78)			(78)		755	755			
P4220619929	DISCOVERY BAY	CA		01/31/2023		1,693,868		(248)			(248)		4,557	4,557			
P4220619930	ESCONDIDO	CA		01/31/2023		2,029,425		(480)			(480)		5,555	5,555			
P4220619943	AUSTIN	TX		07/20/2022		128,900		(31)			(31)		367	367			
P4220619947	AUSTIN	TX		07/25/2022		125,416		(1)			(1)		367	367			
P4220619978	LOS ANGELES	CA		08/05/2022		1,000,440		28			28		3,204	3,204			
P4220619998	CASTLE ROCK	CO		07/12/2022		1,334,510		(124)			(124)						
P4220620137	KISSIMMEE	FL		08/11/2022		717,663		(147)			(147)		1,644	1,644			
P4220620179	JOHNSON CITY	TX		08/05/2022		311,882		(91)			(91)		968	968			
P4220620218	FAYETTEVILLE	NC		08/05/2022		628,194		(69)			(69)		1,733	1,733			
P4220620241	CAVE CREEK	AZ		07/25/2022		811,482		(29)			(29)		2,723	2,723			
P4220620265	RICHMOND	VA		08/05/2022		346,603		(53)			(53)		589	589			
P4220620344	PARKER	CO		07/29/2022		1,278,821		(378)			(378)		2,642	2,642			
P4220620371	OAKLAND	CA		08/05/2022		369,219		(24)			(24)						
P4220620386	STONE MOUNTAIN	GA		07/29/2022		1,540,557		(419)			(419)		2,795	2,795			
P4220620417	SAN CARLOS	CA		07/16/2022		1,292,698		26			26						
P4220620418	PUNTA GORDA	FL		07/21/2022									300	300			
P4220620443	ASHEVILLE	NC		07/26/2022		272,442		(21)			(21)		374	374			
P4220620447	ARLINGTON	TX		08/02/2022		206,667		(17)			(17)		493	493			
P4220620455	THOMSON	GA		08/18/2022		175,953		(47)			(47)		315	315			
P4220620481	FRIENDSWOOD	TX		08/01/2022		732,700		(151)			(151)		2,955	2,955			
P4220620488	TAYLORS	SC		08/12/2022									150	150			
P4220620489	GREENVILLE	SC		08/12/2022									213	213			
P4220720563	PEMBROKE PINES	FL		08/15/2022		632,348		(203)			(203)		1,392	1,392			
P4220720578	EDINBURG	VA		07/25/2022		180,817		(42)			(42)		345	345			
P4220720592	CHARLOTTE	NC		08/18/2022		708,571		(43)			(43)		3,724	3,724			
P4220720620	WOODSTOCK	GA		07/18/2022		376,081		(73)			(73)		511	511			
P4220720641	MAYS LANDING	NJ		09/06/2022		344,012		(83)			(83)		779	779			
P4220720712	SARASOTA	FL		08/19/2022		197,900		(3)			(3)		549	549			
P4220720715	HICKORY	NC		07/28/2022		127,388		(35)			(35)		365	365			
P4220720722	LOS ALAMITOS	CA		07/22/2022		954,830		(98)			(98)						
P4220720777	CHARLOTTE	NC		08/05/2022		156,316		(5)			(5)		413	413			
P4220720778	CHARLOTTE	NC		08/05/2022		156,316		(5)			(5)		413	413			

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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
P4220720780	FORT LAUDERDALE	FL		07/28/2022		1,707,484		(121)			(121)		4,849	4,849			
P4220720816	LOXAHATCHEE	FL		08/12/2022		629,635		(231)			(231)		2,772	2,772			
P4220720836	PALM BAY	FL		09/12/2022		204,773		(59)			(59)		559	559			
P4220720838	WEST BLOOMFIELD	MI		09/26/2022		1,247,767		102			102		3,562	3,562			
P4220720855	BENTONVILLE	AR		07/29/2022		582,018		(158)			(158)		1,064	1,064			
P4220720864	LAS VEGAS	NV		01/31/2023		491,251		(112)			(112)		1,158	1,158			
P4220720871	LAS VEGAS	NV		08/16/2022		497,290		(26)			(26)		1,344	1,344			
P4220720883	TAMARAC	FL		07/28/2022		102,200		(26)			(26)		163	163			
P4220720909	DUNCAN	SC		08/19/2022		174,448		(46)			(46)		557	557			
P4220720966	SAINT JOHN	IN		09/06/2022		337,522		(75)			(75)		598	598			
P4220721062	SARASOTA	FL		08/23/2022		440,340		(105)			(105)		785	785			
P4220721090	BETHESDA	MD		09/07/2022		1,661,234		(510)			(510)		3,634	3,634			
P4220721137	LOUDON	TN		08/04/2022		1,110,485		(76)			(76)						
P4220721159	LAKELAND	FL		08/31/2022		314,211		(103)			(103)		814	814			
P4220721173	AMBLER	PA		08/05/2022		715,549		(141)			(141)		1,976	1,976			
P4220721176	BONITA SPRINGS	FL		09/02/2022		997,543		(243)			(243)		1,849	1,849			
P4220721183	COLORADO SPRINGS	CO		09/14/2022		282,607		(75)			(75)		592	592			
P4220721185	COLORADO SPRINGS	CO		09/14/2022		370,066		(95)			(95)		797	797			
P4220721233	DAVENPORT	FL		09/09/2022		526,448		(159)			(159)		2,437	2,437			
P4220721238	HOMESTEAD	FL		08/30/2022		388,290		(107)			(107)		860	860			
P4220721256	DAVIE	FL		09/06/2022		1,207,296		(276)			(276)		4,445	4,445			
P4220721267	SAN FRANCISCO	CA		08/31/2022		1,504,835		(477)			(477)		3,732	3,732			
P4220721303	MILPITAS	CA		09/09/2022		1,119,822		(60)			(60)						
P4220721336	RIVERSIDE	CA		08/23/2022		526,987		(96)			(96)		2,300	2,300			
P4220721388	CORAL SPRINGS	FL		09/14/2022		1,156,260		(189)			(189)						
P4220721391	SEDALIA	CO		08/19/2022		427,289		(110)			(110)		859	859			
P4220721411	CLERMONT	FL		09/22/2022		303,923		(82)			(82)		654	654			
P4220721418	KISSIMMEE	FL		08/15/2022		260,566		(55)			(55)		611	611			
P4220721419	MEMPHIS	TN		01/31/2023		117,093		(79)			(79)		859	859			
P4220721471	ROCK HILL	SC		09/30/2022		332,124		(62)			(62)		606	606			
P4220721473	BRADENTON	FL		09/16/2022		370,488		(39)			(39)						
P4220721484	RIVERVIEW	FL		08/30/2022		469,976		(139)			(139)		1,967	1,967			
P4220721500	JACKSONVILLE	FL		09/19/2022		114,720		(11)			(11)		229	229			
P4220721544	PARKLAND	FL		09/02/2022		1,330,542		(149)			(149)						
P4220721556	MORRISON	CO		08/29/2022		305,999		(36)			(36)		510	510			
P4220721557	CORONA	CA		08/23/2022		731,281		(179)			(179)		1,366	1,366			
P4220721564	CHULA VISTA	CA		09/06/2022		342,919		(54)			(54)		677	677			
P4220721570	GOLETA	CA		08/26/2022		900,056		(206)			(206)		453	453			
P4220821580	ST. AUGUSTINE	FL		08/22/2022		509,780		(129)			(129)		1,000	1,000			
P4220821594	DAVIE	FL		08/12/2022		623,850		(137)			(137)		1,392	1,392			
P4220821595	CHARLOTTE	NC		08/30/2022		99,093		(9)			(9)		217	217			
P4220821624	LAS VEGAS	NV		08/17/2022		320,144		(88)			(88)		709	709			
P4220821630	PEORIA	AZ		09/01/2022		441,451		28			28		1,005	1,005			
P4220821636	NEW ORLEANS	LA		08/25/2022		252,540		(60)			(60)		299	299			
P4220821637	PINETOP	AZ		08/29/2022		364,228		(5)			(5)		1,338	1,338			
P4220821644	VIRGINIA BEACH	VA		08/11/2022									277	277			
P4220821652	ANAHEIM	CA		08/30/2022		1,239,550		(358)			(358)		4,040	4,040			
P4220821654	FOUNTAIN VALLEY	CA		08/29/2022		831,860		(347)			(347)		104,782	104,782			
P4220821659	WILDWOOD	FL		08/26/2022		255,786		(21)			(21)		50,689	50,689			
P4220821661	ADDISON	MI		09/02/2022		200,383		(48)			(48)		357	357			
P4220821663	KINGS BEACH	CA		09/01/2022		973,926		(245)			(245)		1,896	1,896			

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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
P4220821689	ROCK HILL	SC		10/13/2022		172,358		(22)			(22)		477	477			
P4220821707	BULVERDE	TX		09/16/2022		295,943		(30)			(30)		775	775			
P4220821709	CHICAGO	IL		09/08/2022		262,316		(59)			(59)		790	790			
P4220821769	PONTE VEDRA BEACH	FL		08/29/2022		742,159		(176)			(176)		1,322	1,322			
P4220821783	FREDERICKBG	VA		09/06/2022		291,652		(72)			(72)		692	692			
P4220821790	LOS ANGELES	CA		09/03/2022		1,202,449		(315)			(315)		2,647	2,647			
P4220821811	PEMBROKE PINES	FL		08/31/2022		116,243		9			9		285	285			
P4220821832	HIXON	TN		09/29/2022		1,313,532		(300)			(300)		2,324	2,324			
P4220821856	SUGARLOAF KEY	FL		09/27/2022		868,530		(12)			(12)		3,698	3,698			
P4220821885	SANTA ANA	CA		08/30/2022		602,283		(66)			(66)		1,467	1,467			
P4220821887	MINNEAPOLIS	MN		08/30/2022		203,976		(10)			(10)		451	451			
P4220821891	AUSTIN	TX		09/14/2022		150,238		(11)			(11)		324	324			
P4220821894	TUSTIN	CA		08/30/2022		570,651		(17)			(17)		1,473	1,473			
P4220821900	SACRAMENTO	CA		09/16/2022		236,526		(69)			(69)		572	572			
P4220821901	HOMESTEAD	FL		09/02/2022		608,257		(180)			(180)		1,506	1,506			
P4220821912	GLENDALE	CA		09/07/2022		1,246,663		(305)			(305)		3,653	3,653			
P4220821931	CLEARWATER	FL		09/15/2022		424,000							150	150			
P4220821936	GRAND PRAIRIE	TX		09/01/2022									126	126			
P4220821937	WEST MONROE	LA		08/30/2022		271,191		(66)			(66)		769	769			
P4220821938	ATLANTIC CITY	NJ		10/04/2022		116,893		(30)			(30)		375	375			
P4220821976	CHARLOTTE	NC		09/16/2022		317,583		(43)			(43)		784	784			
P4220822022	SURPRISE	AZ		09/12/2022		1,052,121		(297)			(297)						
P4220822055	LAS VEGAS	NV		09/27/2022		505,546		(16)			(16)		9,000	9,000			
P4220822057	WEST PALM BEACH	FL		08/31/2022		261,118		(62)			(62)		568	568			
P4220822093	LAPEER	MI		10/05/2022		1,083,667		(254)			(254)		1,900	1,900			
P4220822101	SAN JOSE	CA		08/26/2022		786,492		(77)			(77)		2,264	2,264			
P4220822109	SURFSIDE	FL		10/12/2022		620,716		(192)			(192)						
P4220822129	JUPITER	FL		09/19/2022		678,525		(213)			(213)		1,538	1,538			
P4220822133	AUSTIN	TX		09/15/2022		957,901		(264)			(264)		1,602	1,602			
P4220822138	DES PLAINES	IL		11/04/2022		120,951		(24)			(24)		1,784	1,784			
P4220822145	SAN DIEGO	CA		09/09/2022		553,681		18			18		1,465	1,465			
P4220822147	PHOENIX	AZ		09/14/2022		882,235		(83)			(83)		2,408	2,408			
P4220822169	ELLIJAY	GA		09/06/2022		432,368		(173)			(173)		2,211	2,211			
P4220822172	STEPHENS CITY	VA		09/21/2022		340,338		(93)			(93)		845	845			
P4220822173	WOODBINE	MD		09/08/2022		1,184,638		(208)			(208)		4,291	4,291			
P4220822212	LAKE PLACID	FL		10/05/2022		378,084		(58)			(58)		881	881			
P4220822236	MEDFORD	OR		09/29/2022		235,133		(60)			(60)		464	464			
P4220822257	WASHINGTON	DC		09/20/2022		151,815		(12)			(12)		2,275	2,275			
P4220822259	TOWNSEND	DE		09/13/2022		1,194,390		(323)			(323)		3,574	3,574			
P4220822307	BENTON	AR		09/16/2022		296,743		(71)			(71)		530	530			
P4220822309	NEW LENOX	IL		09/20/2022		213,998		(58)			(58)		470	470			
P4220822337	ORLANDO	FL		09/26/2022									105	105			
P4220822350	OCEANSIDE	CA		09/06/2022		663,801		(64)			(64)		1,898	1,898			
P4220822355	BEND	OR		10/18/2022		742,682		(48)			(48)		2,118	2,118			
P4220822356	BROWNSVILLE	OR		09/20/2022		1,103,098		(187)			(187)		2,919	2,919			
P4220822362	LEWISBURG	PA		09/09/2022		1,123,277		(322)			(322)		2,653	2,653			
P4220822373	TAMARAC	FL		09/16/2022		89,837		(28)			(28)		1,258	1,258			
P4220822394	COLORADO SPRINGS	CO		08/31/2022		892,910		(212)			(212)		1,591	1,591			
P4220822401	MEMPHIS	TN		09/19/2022		123,775		(29)			(29)		293	293			
P4220822425	PORTER RANCH	CA		09/19/2022		1,085,187		(147)			(147)		3,018	3,018			
P4220822446	TEQUESTA	FL		10/14/2022		828,560		(125)			(125)		2,613	2,613			

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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
P4220822451	CHARLESTOWN	RI		09/26/2022		696,255		(184)			(184)		820	820			
P4220822457	BURTON	MI		09/28/2022		177,333		(52)			(52)		399	399			
P4220822476	ENCINO	CA		09/20/2022		3,102,040		(329)			(329)						
P4220822477	CORONA	CA		09/07/2022									1,379	1,379			
P4220822530	HATBORO	PA		09/26/2022		355,597		(82)			(82)		948	948			
P4220822534	SPRING HILL	FL		09/20/2022		259,357		(69)			(69)		449	449			
P4220822585	BYHALIA	MS		09/09/2022		184,739		(18)			(18)		528	528			
P4220822594	N MYRTLE BCH	SC		10/07/2022		196,883		4			4		554	554			
P4220822627	POINT PLEASANT	NJ		10/13/2022		664,125		(178)			(178)		949	949			
P4220822631	WARR ACRES	OK		09/23/2022		236,678		(88)			(88)		1,106	1,106			
P4220822644	SACRAMENTO	CA		09/28/2022		183,906		(28)			(28)		488	488			
P4220822646	MEDFORD	OR		09/30/2022		313,578		(76)			(76)		805	805			
P4220822670	LOS ANGELES	CA		09/09/2022		736,331		(86)			(86)		2,081	2,081			
P4220822671	LAS VEGAS	NV		09/26/2022		674,302		(220)			(220)		3,021	3,021			
P4220822676	LAS VEGAS	NV		09/08/2022		408,650		(80)			(80)		984	984			
P4220822707	MIAMI	FL		09/19/2022		508,992		(87)			(87)		1,376	1,376			
P4220822712	CLIFTON	NJ		09/28/2022		116,153		(64)			(64)		2,947	2,947			
P4220822714	OAKLAND	TN		10/31/2022		355,757		(45)			(45)		792	792			
P4220822738	SOUTHFIELD	MI		10/05/2022		160,573		(19)			(19)		345	345			
P4220922754	SAN FRANCISCO	CA		09/26/2022		2,435,331		(234)			(234)		6,847	6,847			
P4220922757	DAVIE	FL		09/30/2022		418,056		(74)			(74)		1,171	1,171			
P4220922758	DENVER	CO		09/30/2022		301,428		(41)			(41)		838	838			
P4220922786	PHILADELPHIA	PA		10/04/2022		499,045		(136)			(136)		1,064	1,064			
P4220922809	BOERNE	TX		09/30/2022		1,166,841		(258)			(258)		1,373	1,373			
P4220922816	ENCINO	CA		10/07/2022		757,092		(130)			(130)		2,078	2,078			
P4220922823	TAMPA	FL		09/26/2022		231,851		(72)			(72)		520	520			
P4220922839	BATON ROUGE	LA		09/23/2022		240,604		(65)			(65)		517	517			
P4220922841	LOUISVILLE	CO		09/19/2022		403,832		(7)			(7)		2,066	2,066			
P4220922857	CHATTANOOGA	TN		11/04/2022		134,766		(16)			(16)		1	1			
P4220922895	DAVENPORT	FL		10/07/2022		61,884		(237)			(237)		35,594	35,594			
P4220922950	LOS ANGELES	CA		09/19/2022		1,768,465		(62)			(62)						
P4220922979	RINGGOLD	GA		10/24/2022		405,628		(126)			(126)		902	902			
P4220923039	GILBERT	AZ		09/28/2022		1,224,966		(173)			(173)						
P4220923045	HOMESTEAD	FL		09/30/2022		616,271		(213)			(213)		2,476	2,476			
P4220923068	DESTIN	FL		09/30/2022		313,849		(24)			(24)		840	840			
P4220923095	FRIENDSWOOD	TX		10/03/2022		170,845		(12)			(12)		393	393			
P4220923142	CELEBRATION	FL		10/14/2022		246,304		(19)			(19)		450	450			
P4220923159	GRAYSVILLE	TN		10/24/2022		127,757		(33)			(33)		223	223			
P4220923172	CARY	NC		10/24/2022		471,777		(155)			(155)		2,840	2,840			
P4220923174	AUSTIN	TX		10/20/2022		1,413,313							3,491	3,491			
P4220923204	PEARCE	AZ		10/25/2022		121,464		(26)			(26)		171	171			
P4220923280	CLARKSVILLE	TN		10/06/2022		185,058		(32)			(32)		363	363			
P4220923336	BOCA RATON	FL		10/13/2022		364,808		(28)			(28)		970	970			
P4220923340	CHERRY HILL	NJ		10/18/2022		527,971		(87)			(87)		856	856			
P4220923382	SARASOTA	FL		10/24/2022		396,198		(31)			(31)		1,076	1,076			
P4220923390	ESSEX	MD		12/02/2022		249,262		(10)			(10)		640	640			
P4220923402	PALISADE	CO		09/30/2022		532,643		(167)			(167)		1,177	1,177			
P4220923445	FONTANA	CA		10/04/2022		262,341		(8)			(8)		742	742			
P4220923455	SUNRISE	FL		10/26/2022		126,727		(35)			(35)		244	244			
P4220923475	MEMPHIS	TN		10/17/2022		181,229		(31)			(31)						
P4220923491	YELLOW SPRINGS	OH		10/21/2022		2,118,946		(471)			(471)		13,994	13,994			

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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
P4220923508	WEST PALM BEACH	FL		10/21/2022		254,580		(70)			(70)		628	628			
P4220923522	DANIA BEACH	FL		11/14/2022		350,787		(72)			(72)		2,598	2,598			
P4220923551	DORAL	FL		10/18/2022		170,736		(53)			(53)		380	380			
P4220923611	COMMERCE CITY	CO		10/11/2022		766,908							1,192	1,192			
P4220923719	MYRTLE BEACH	SC		10/31/2022		270,197		(87)			(87)		837	837			
P4220923800	DURANGO	CO		11/16/2022		802,638		(69)			(69)		1,842	1,842			
P4220923823	NORTH CHARLESTON	SC		10/28/2022		455,239		(34)			(34)		738	738			
P4220923856	ISLE OF PALMS	SC		10/14/2022		988,830		(85)			(85)		2,877	2,877			
P4220923925	HOUSTON	TX		10/20/2022		241,373		(29)			(29)		275	275			
P4220923931	HOWELL	MI		11/03/2022		222,522		(59)			(59)		482	482			
P4220923967	HUDDLESTON	VA		10/14/2022		376,256		(84)			(84)		808	808			
P4220924001	JACKSONVILLE	FL		02/02/2023		418,480		(3)			(3)		2,584	2,584			
P4220924049	KISSIMMEE	FL		11/03/2022		811,503		(180)			(180)		1,730	1,730			
P4221024116	GLENDALE	CA		11/14/2022		945,355		(93)			(93)		2,150	2,150			
P4221024147	DESTIN	FL		11/01/2022		575,167		(92)			(92)		1,623	1,623			
P4221024225	MANHATTAN BEACH	CA		12/14/2022		2,520,965		(257)			(257)		5,290	5,290			
P4221024324	BENT MOUNTAIN	VA		11/16/2022		1,387,524		(236)			(236)		2,625	2,625			
P4221024385	MIAMI	FL		11/02/2022		956,731		(152)			(152)		2,321	2,321			
P4221024386	MIAMI BEACH	FL		11/21/2022		137,718		(29)			(29)		195	195			
P4221024390	AUSTIN	TX		10/27/2022		458,517		(115)			(115)		1,445	1,445			
P4221024395	CLARKSVILLE	TN		10/28/2022		186,732		(40)			(40)		351	351			
P4221024403	ROSHARON	TX		11/21/2022		324,483		(64)			(64)		568	568			
P4221024406	COLORADO SPRINGS	CO		11/01/2022		1,534,316		(345)			(345)		3,514	3,514			
P4221024434	ROCK HILL	SC		11/15/2022		359,599		(33)			(33)		706	706			
P4221024489	DALLAS	TX		11/10/2022		1,542,367		(364)			(364)		2,290	2,290			
P4221024552	VICKSBURG	MS		11/16/2022		335,773		(40)			(40)		509	509			
P4221024568	CHATSWORTH	GA		11/16/2022		218,639		(34)			(34)						
P4221024570	REDFORD	MI		11/16/2022		113,746		(25)			(25)		154	154			
P4221024605	NEW BRAUNFELS	TX		11/10/2022		325,530		(90)			(90)		897	897			
P4221024683	NEW KENSINGTON	PA		11/08/2022		155,818		(36)			(36)		226	226			
P4221024847	CASTLE ROCK	CO		10/31/2022		465,846		(70)			(70)		848	848			
P4221024851	EAST POINT	GA		11/16/2022		210,196		(40)			(40)		1,903	1,903			
P4221024861	MONTICELLO	GA		11/10/2022		305,383		(55)			(55)		162	162			
P4221024939	KINGS MOUNTAIN	NC		12/02/2022		336,007		(68)			(68)		402	402			
P4221024961	BALD HEAD ISLAND	NC		12/07/2022		2,947,259							5,745	5,745			
P4221024997	APACHE JUNCTION	AZ		11/16/2022		418,154		(94)			(94)		620	620			
P4221025059	CLEARWATER	FL		11/28/2022		367,676		(95)			(95)		686	686			
P4221025128	EDEN PRAIRIE	MN		11/04/2022		1,003,015		(274)			(274)		5,361	5,361			
P4221025136	MINNEOLA	FL		11/21/2022		231,079		(71)			(71)		758	758			
P4221025144	ROMULUS	MI		11/29/2022		223,536		(40)			(40)		348	348			
P4221025158	SANTA ROSA BEACH	FL		11/16/2022		2,502,410		(601)			(601)		4,926	4,926			
P4221025166	TALLAHASSE	FL		11/14/2022		132,732		(30)			(30)		188	188			
P4221025252	SICKLERVILLE	NJ		11/18/2022		730,527		(170)			(170)		1,058	1,058			
P4221025260	AURORA	CO		11/22/2022		570,540		(155)			(155)		1,036	1,036			
P4221025299	MIAMI	FL		11/17/2022		680,226		(139)			(139)		1,158	1,158			
P4221125353	MIAMI BEACH	FL		01/20/2023		334,678		(5)			(5)		2,166	2,166			
P4221125370	KIRKLAND	WA		11/30/2022		1,160,121		(226)			(226)		242,358	242,358			
P4221125385	MIAMI	FL		11/30/2022		1,019,292		(160)			(160)		1,837	1,837			
P4221125491	RIVERSIDE	CA		12/05/2022		1,271,971		(35)			(35)		2,630	2,630			
P4221125535	HOPE MILLS	NC		12/02/2022		174,067		(45)			(45)		602	602			
P4221125587	ELK GROVE	CA		11/18/2022		318,285		(78)			(78)		227	227			

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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
P4221125648	PARKER	CO		12/16/2022		996,148							2,063	2,063			
P4221125741	SARASOTA	FL		12/19/2022		621,974		(70)			(70)		936	936			
P4221125805	OAKLAND	CA		01/05/2023		686,008		(105)			(105)		1,455	1,455			
P4221125901	WHITING	NJ		01/09/2023		311,275		(67)			(67)		401	401			
P4221126236	PEORIA	AZ		12/12/2022		1,056,840							2,870	2,870			
P4221226494	DAVIE	FL		01/04/2023		1,258,325		(213)			(213)		2,663	2,663			
P4221226640	MYRTLE BEACH	SC		02/08/2023		391,188		(85)			(85)		1,830	1,830			
P4221226670	SAN ANTONIO	TX		01/04/2023		149,446		(33)			(33)		213	213			
P4221226679	WESTLAKE	FL		12/29/2022		506,560		(99)			(99)		1,021	1,021			
P4221226684	YUBA CITY	CA		12/30/2022		352,015		(30)			(30)		2	2			
P4221226724	BEAUMONT	CA		01/23/2023		470,927		(94)			(94)		895	895			
P4221226731	LYNCHBURG	VA		12/29/2022		472,818		(77)			(77)		1,009	1,009			
P4221226815	ALEDO	TX		12/30/2022		519,408		(86)			(86)		1,112	1,112			
P4221226948	BORING	OR		01/17/2023		572,159		(86)			(86)		806	806			
P4221226983	AUSTIN	TX		06/20/2023		740,096		(161)			(161)		802	802			
P4221227169	TEXAS CITY	TX		01/20/2023		112,849		(17)			(17)		3,340	3,340			
P4221227316	KINGSVILLE	MD		02/17/2023		790,536		(28)			(28)		1,024	1,024			
P4230127415	ELBURN	IL		01/31/2023		199,463		(8)			(8)		352	352			
P4230127430	ORANGE BEACH	AL		02/02/2023		454,775		(80)			(80)		3,534	3,534			
P4230127637	ATLANTA	GA		02/13/2023		1,462,305		(154)			(154)		3,948	3,948			
P4230127686	PARRISH	FL		03/28/2023		459,498		(41)			(41)		1,042	1,042			
P4230127688	CENTRAL FALLS	RI		03/22/2023		164,522		(20)			(20)		296	296			
P4230127816	RIVERSIDE	CA		03/08/2023		371,628		(66)			(66)						
P4230127865	MERIDIAN	ID		02/03/2023		253,759		(23)			(23)		579	579			
P4230127866	COLLEGE GROVE	TN		02/01/2023		2,486,419		(495)			(495)		5,592	5,592			
P4230127894	PORT SAINT LUCIE	FL		02/09/2023		362,858		(60)			(60)		421	421			
P4230127957	OXNARD	CA		05/31/2023		390,587		(124)			(124)		867	867			
P4230127970	SEAVIEW	WA		02/03/2023		426,306		(110)			(110)		726	726			
P4230127981	LANCASTER	SC		02/02/2023		343,908		(97)			(97)		1,016	1,016			
P4230127988	KISSIMMEE	FL		02/10/2023		314,988		(33)			(33)		683	683			
P4230128123	MCDONOUGH	GA		03/07/2023		373,124		(66)			(66)		585	585			
P4230128181	DICKSON	TN		04/10/2023		390,903		(15)			(15)		1,022	1,022			
P4230128266	SALT LAKE CITY	UT		02/14/2023		1,618,970		88			88						
P4230128285	COCONUT CREEK	FL		04/04/2023		194,382		(22)			(22)		619	619			
P4230128355	PHOENIX	AZ		02/15/2023		232,388		(28)			(28)		433	433			
P4230128368	MCDONOUGH	GA		02/14/2023		860,536		(79)			(79)		6,381	6,381			
P4230128452	PEMBROKE PINES	FL		02/17/2023		155,554		(47)			(47)		345	345			
P4230228531	PORT ST LUCIE	FL		03/14/2023		388,700		(92)			(92)		723	723			
P4230228551	BRENTWOOD	TN		05/19/2023		1,536,262		(253)			(253)		1,842	1,842			
P4230228634	LAKE WORTH	FL		03/10/2023		362,242		(44)			(44)		754	754			
P4230228687	ORLANDO	FL		03/01/2023		384,232		(26)			(26)		956	956			
P4230228786	SMITHVILLE	TN		03/01/2023		260,407		(58)			(58)		374	374			
P4230228883	BROWNS MILLS	NJ		04/14/2023		248,474		(46)			(46)		437	437			
P4230228895	MIAMI	FL		03/14/2023		169,523		(22)			(22)		338	338			
P4230228933	KISSIMMEE	FL		03/16/2023		223,674		(3)			(3)		390	390			
P4230228949	MEDFORD	OR		03/16/2023		554,079		(115)			(115)		887	887			
P4230228991	PITTSBURG	CA		03/20/2023		433,945		(52)			(52)						
P4230229079	PORTLAND	OR		03/09/2023		231,871		(1)			(1)		519	519			
P4230229340	DELRAY BEACH	FL		03/27/2023		474,792		(153)			(153)		968	968			
P4230229342	HURRICANE	UT		03/14/2023		440,396		(105)			(105)		891	891			
P4230229360	FAYETTEVILLE	GA		04/26/2023		479,792		(141)			(141)		975	975			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4230229390	SURFSIDE BEACH	SC		03/16/2023		105,162		(21)			(21)		192	192			
P4230229499	LYNCHBURG	VA		03/10/2023		137,963		(18)			(18)		277	277			
P4230229514	DAVENPORT	FL		03/24/2023		392,167		(17)			(17)		557	557			
P4230229521	JACKSONVILLE	FL		03/14/2023		233,864		(69)			(69)		479	479			
P4230229529	NORTH TOPSAIL BEACH	NC		03/17/2023		104,403		(31)			(31)		192	192			
P4230229545	LOS ANGELES	CA		03/07/2023		1,006,495		(308)			(308)		2,270	2,270			
P4230229548	DOVE CREEK	CO		03/09/2023		113,076		(12)			(12)		190	190			
P4230229562	BYRON CENTER	MI		03/20/2023		52,978		(8,687)			(8,687)		39,589	39,589			
P4230229587	DURHAM	NC		03/24/2023		220,966		(36)			(36)						
P4230229629	TAMPA	FL		03/10/2023		150,802		(21)			(21)						
P4230229640	TAMPA	FL		03/10/2023		150,802		(21)			(21)						
P4230229642	TAMPA	FL		03/10/2023		150,623		(20)			(20)						
P4230229653	TAMPA	FL		03/10/2023		150,802		(21)			(21)						
P4230229656	TAMPA	FL		03/10/2023		150,802		(21)			(21)						
P4230229657	CANTON	GA		03/08/2023		310,856		(32)			(32)						
P4230229658	TAMPA	FL		03/10/2023		139,254		(19)			(19)		96	96			
P4230229664	NAPLES	FL		03/16/2023		402,666		(172)			(172)		899	899			
P4230229666	TAMPA	FL		03/10/2023		139,750		(21)			(21)						
P4230229668	TAMPA	FL		03/10/2023		147,049		(11)			(11)						
P4230229669	BOERNE	TX		03/16/2023		411,501		(115)			(115)		522	522			
P4230229687	BUTTE	MT		03/21/2023		127,094		1			1		880	880			
P4230229706	HOLLYWOOD	FL		04/10/2023		165,380		(31)			(31)		300	300			
P4230229743	LAKEWAY	TX		07/03/2023		523,642		(39)			(39)		920	920			
P4230229772	STOCKTON	CA		03/24/2023		103,829		(32)			(32)		228	228			
P4230229774	FORT LAUDERDALE	FL		03/20/2023		267,640		(75)			(75)		613	613			
P4230229833	WILSON	NC		03/23/2023		170,244		(31)			(31)		289	289			
P4230229836	AUSTIN	TX		03/31/2023		228,399		(70)			(70)		360	360			
P4230229839	RIVERSIDE	CA		03/29/2023		298,963		(33)			(33)						
P4230229844	RIALTO	CA		03/30/2023		312,962		(50)			(50)						
P4230229845	RIVERSIDE	CA		03/25/2023		313,216		(30)			(30)						
P4230229846	PERRIS	CA		03/30/2023		384,979		(64)			(64)						
P4230229847	COLTON	CA		04/01/2023		268,865		(34)			(34)						
P4230229848	COLTON	CA		04/26/2023		228,292		(19)			(19)						
P4230229849	TEQUESTA	FL		03/27/2023		453,648		(68)			(68)						
P4230229892	FREDERICKSBURG	VA		03/14/2023		253,933		(67)			(67)						
P4230229923	PFLUGERVILLE	TX		03/29/2023		361,405		(41)			(41)		739	739			
P4230229931	SAN ANTONIO	TX		03/30/2023		250,991		(23)			(23)		352	352			
P4230229938	DEWEY	IL		03/27/2023		264,270		(32)			(32)		380	380			
P4230229939	DAVENPORT	FL		03/31/2023		307,595		(77)			(77)		516	516			
P4230330068	BRIDGEPORT	CT		03/31/2023		145,504		(37)			(37)		244	244			
P4230330144	ASHEVILLE	NC		04/14/2023		420,948		(49)			(49)		967	967			
P4230330151	MURRELLS INLET	SC		03/24/2023		520,081		(138)			(138)		915	915			
P4230330154	GAINESVILLE	TX		03/30/2023		1,520,793		(207)			(207)		3,366	3,366			
P4230330160	CHARLESTON	SC		03/28/2023		1,092,123		(132)			(132)		2,017	2,017			
P4230330191	SUNRISE	FL		03/31/2023									347	347			
P4230330196	CLARKSTON	WA		05/24/2023		181,085		(29)			(29)		243	243			
P4230330200	DOWNERS GROVE	IL		04/13/2023		134,155		(14)			(14)		134	134			
P4230330204	INDIAN HEAD	MD		03/30/2023		527,584		(104)			(104)		685	685			
P4230330242	DORAL	FL		04/07/2023		410,075		33			33		1,603	1,603			
P4230330246	DAWSONVILLE	GA		04/21/2023		359,414		(23)			(23)		755	755			
P4230330264	AUSTIN	TX		04/07/2023		920,181		(180)			(180)		2,145	2,145			

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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
P4230330265	PLAINFIELD	IL		04/25/2023		464,691		(94)			(94)		3,668	3,668			
P4230330295	SAINT CHARLES	IL		05/22/2023		198,224		9			9		944	944			
P4230330347	HIALEAH	FL		04/26/2023		277,310		10			10		620	620			
P4230330348	SAN DIEGO	CA		04/10/2023		301,503		(672)			(672)		206,369	206,369			
P4230330379	FOREST GROVE	OR		04/18/2023		1,042,573		(73)			(73)		2,799	2,799			
P4230330420	COLLEYVILLE	TX		04/21/2023		3,525,878		(295)			(295)		7,614	7,614			
P4230330446	BANNER ELK	NC		04/18/2023		625,866		(77)			(77)		1,176	1,176			
P4230330456	NAPLES	FL		03/30/2023		957,147		(157)			(157)		3,507	3,507			
P4230330467	NAPLES	FL		03/30/2023		1,135,641		(79)			(79)		2,169	2,169			
P4230330491	LAKE CLARKE SHORES	FL		04/07/2023		414,241		(46)			(46)		618	618			
P4230330506	FORT MYERS	FL		03/27/2023		569,207		(111)			(111)		1,210	1,210			
P4230330547	COLUMBUS	OH		04/14/2023		326,514		(101)			(101)		953	953			
P4230330560	BOYNTON BEACH	FL		04/11/2023		130,054		(37)			(37)		251	251			
P4230330561	SUTHERLAND SPRINGS	TX		05/12/2023		137,143		(18)			(18)		290	290			
P4230330562	CHEVY CHASE	MD		03/29/2023		101,434		(11)			(11)		183	183			
P4230330625	PEYTON	CO		04/14/2023		526,017		(60)			(60)		1,152	1,152			
P4230330628	FRASER	CO		04/07/2023		428,928		(95)			(95)		924	924			
P4230330634	MIAMI	FL		04/06/2023		350,642		(42)			(42)		826	826			
P4230330635	DAWSONVILLE	GA		03/27/2023		1,219,698		(126)			(126)		1,792	1,792			
P4230330638	CHICAGO	IL		04/25/2023		402,129		(52)			(52)		348	348			
P4230330687	MIAMI	FL		04/24/2023									1,907	1,907			
P4230330757	PHILADELPHIA	PA		04/12/2023		124,158		(17)			(17)		389	389			
P4230330764	MOORESVILLE	NC		04/12/2023		116,818		(15)			(15)		231	231			
P4230330795	PHOENIX	AZ		04/26/2023		406,499		(48)			(48)		726	726			
P4230330831	OAKLAND PARK	FL		03/27/2023		155,176		(45)			(45)		360	360			
P4230330887	PHOENIX	AZ		04/03/2023		179,288		(37)			(37)		514	514			
P4230330938	PANAMA CITY BEACH	FL		04/11/2023		361,241		(95)			(95)		664	664			
P4230330953	RANCHO CUCAMONGA	CA		04/03/2023		336,479		(593)			(593)		22,137	22,137			
P4230330995	LEHIGH ACRES	FL		03/31/2023		162,407		(64)			(64)		328	328			
P4230331016	HEATH	TX		04/14/2023		799,027		(132)			(132)		1,870	1,870			
P4230331050	ACWORTH	GA		04/28/2023		304,498		(37)			(37)		558	558			
P4230331052	PORT ST. LUCIE	FL		03/30/2023		312,128		(39)			(39)		469	469			
P4230331079	PILOT POINT	TX		04/19/2023		220,045		39			39		6,727	6,727			
P4230331135	PLANO	TX		04/05/2023		447,067		(34)			(34)		960	960			
P4230331149	BATON ROUGE	LA		04/26/2023		312,467		(93)			(93)		571	571			
P4230331174	SAN ANTONIO	TX		05/05/2023		234,483		(6)			(6)		492	492			
P4230331197	SALEM	OR		04/20/2023		156,489		(28)			(28)		3,184	3,184			
P4230331220	MOUNT PLEASANT	TN		04/28/2023		150,898		3			3		345	345			
P4230331229	KATY	TX		04/14/2023		375,092		(23)			(23)		1,637	1,637			
P4230331322	FLEMING ISLAND	FL		04/17/2023		170,329		(45)			(45)		329	329			
P4230331372	GAINESVILLE	VA		05/03/2023		787,482		(177)			(177)		1,604	1,604			
P4230331374	WEST PARK	FL		04/26/2023		306,598		(83)			(83)		592	592			
P4230331418	LAS VEGAS	NV		04/21/2023		261,964		(61)			(61)		597	597			
P4230331516	HENDERSON	NV		04/21/2023		481,214		(146)			(146)		976	976			
P4230331530	FORT LAUDERDALE	FL		04/19/2023		228,734		(6)			(6)		1,504	1,504			
P4230331546	PANAMA CITY BEACH	FL		04/24/2023		539,570		(95)			(95)		1,919	1,919			
P4230331596	PHOENIX	AZ		05/31/2023		132,414		(20)			(20)		190	190			
P4230331599	COLUMBUS	OH		04/24/2023		117,143		(14)			(14)		693	693			
P4230331603	MONTGOMERY	TX		05/26/2023		309,938		(21)			(21)		678	678			
P4230331680	JOHNS ISLAND	SC		04/17/2023		806,448		(173)			(173)		1,033	1,033			
P4230331693	LEESBURG	VA		05/09/2023		623,371		(101)			(101)		1,523	1,523			

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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
P4230331694	PHOENIX	AZ		04/28/2023		147,644		(23)			(23)		423	423			
P4230331728	DAYTONA BEACH	FL		06/12/2023		472,830		(77)			(77)		847	847			
P4230331740	WOLFFORTH	TX		04/27/2023		207,970		(45)			(45)		289	289			
P4230331759	WESLEY CHAPEL	FL		04/28/2023		1,025,952		(232)			(232)		2,422	2,422			
P4230331768	CRESTON	OH		05/18/2023		188,646		(14)			(14)		525	525			
P4230331776	WEST HAVEN	CT		04/28/2023		260,379		(2)			(2)		537	537			
P4230331782	JACKSONVILLE	FL		04/21/2023		228,175		(65)			(65)		681	681			
P4230431817	CLEARWATER	FL		05/02/2023		262,217		(65)			(65)		433	433			
P4230431837	BRIGANTINE	NJ		06/12/2023		609,365		58			58		1,433	1,433			
P4230431852	OAK HILLS	CA		04/20/2023		273,620		(36)			(36)		643	643			
P4230431924	MIAMI BEACH	FL		04/21/2023		603,779		(75)			(75)		799	799			
P4230431928	PALM DESERT	CA		04/25/2023		425,321		(119)			(119)		1,071	1,071			
P4230432011	MIAMI	FL		05/05/2023		285,049		(44)			(44)						
P4230432014	STAFFORD	VA		04/21/2023		289,173		(67)			(67)		548	548			
P4230432036	NORTH PALM BEACH	FL		07/20/2023		477,446		(58)			(58)		877	877			
P4230432087	MIAMI GARDENS	FL		05/03/2023		218,366		(62)			(62)		441	441			
P4230432098	CHICAGO	IL		05/23/2023		156,515		(20)			(20)		323	323			
P4230432201	WILLIAMSBURG	VA		05/08/2023		143,543		(44)			(44)		951	951			
P4230432202	PITTSBURGH	PA		05/11/2023		227,680		(29)			(29)		458	458			
P4230432225	CASTLE ROCK	WA		05/18/2023		486,243		(59)			(59)		1,137	1,137			
P4230432246	RENO	NV		06/15/2023		197,083		(16)			(16)		407	407			
P4230432263	SANTA FE	NM		04/28/2023		304,079		(75)			(75)		479	479			
P4230432283	TYLER	TX		05/17/2023		651,845		(63)			(63)		2,309	2,309			
P4230432334	CARLSBAD	CA		05/08/2023		151,925		(21)			(21)		369	369			
P4230432336	JOSHUA TREE	CA		06/27/2023		468,306		(31)			(31)		992	992			
P4230432363	AUSTIN	TX		05/26/2023		1,797,346		(213)			(213)						
P4230432364	ORANGE CITY	FL		06/02/2023		248,906		(19)			(19)		349	349			
P4230432380	HOUSTON	TX		04/28/2023		466,164		(77)			(77)		787	787			
P4230432389	BLUE RIDGE	GA		05/19/2023		495,255		(65)			(65)		1,027	1,027			
P4230432403	PLYMOUTH MEETING	PA		06/14/2023		310,588		(62)			(62)		811	811			
P4230432463	TAMPA	FL		05/05/2023		522,989		(90)			(90)		943	943			
P4230432493	KILGORE	TX		05/10/2023		85,341		(12)			(12)		194	194			
P4230432495	CLERMONT	FL		05/05/2023		415,138		(76)			(76)		988	988			
P4230432497	MESA	AZ		05/15/2023		385,360		(77)			(77)		833	833			
P4230432511	NORFOLK	VA		06/21/2023		166,860		(19)			(19)		343	343			
P4230432519	LUBBOCK	TX		04/24/2023		1,133,642		(138)			(138)		2,669	2,669			
P4230432545	APOPKA	FL		05/10/2023		363,798		(31)			(31)		937	937			
P4230432585	COCONUT CREEK	FL		05/26/2023		554,878		(86)			(86)		1,142	1,142			
P4230432594	BONITA	CA		05/30/2023		481,783		(63)			(63)		1,125	1,125			
P4230432599	CLARKSVILLE	TN		05/16/2023		199,932		(55)			(55)		404	404			
P4230432605	PARK FOREST	IL		05/12/2023		113,601		(12)			(12)		1,251	1,251			
P4230432612	CAPE CORAL	FL		05/04/2023		1,294,854		(324)			(324)		28,483	28,483			
P4230432628	HOMESTEAD	FL		05/19/2023		776,034		(121)			(121)		1,597	1,597			
P4230432637	HUTTO	TX		05/05/2023		889,676		(95)			(95)		2,084	2,084			
P4230432642	PARK FOREST	IL		05/12/2023		99,854		(12)			(12)		715	715			
P4230432646	DALLAS	TX		05/10/2023		801,144		(224)			(224)		1,927	1,927			
P4230432648	HEATHROW	FL		05/15/2023		1,126,263		(90)			(90)		1,959	1,959			
P4230432680	OAKLAND PARK	FL		04/28/2023		246,559		(58)			(58)		586	586			
P4230432694	FRESNO	CA		05/08/2023		170,118		(18)			(18)		361	361			
P4230432724	HENDERSON	NV		05/08/2023		384,356		(94)			(94)		640	640			
P4230432731	CHICAGO	IL		05/19/2023		808,578		(168)			(168)		1,733	1,733			

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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
P4230432762	LIVE OAK	TX		05/18/2023		269,119		(57)			(57)		549	549			
P4230432845	KISSIMMEE	FL		05/26/2023		1,008,743		(87)			(87)		2,255	2,255			
P4230432846	PITTSBURGH	PA		05/22/2023		170,475		(15)			(15)		354	354			
P4230432906	WYLIE	TX		05/18/2023		470,935		(106)			(106)		751	751			
P4230432911	YUCAIPA	CA		05/22/2023		301,531		(86)			(86)		609	609			
P4230432920	JACKSONVILLE	FL		06/06/2023		113,090		(11)			(11)		284	284			
P4230432923	NOBLESVILLE	IN		05/12/2023		263,095		(59)			(59)		581	581			
P4230432930	CORPUS CHRISTI	TX		05/16/2023		182,107		(42)			(42)		334	334			
P4230433049	CRESCENT CITY	FL		06/09/2023		430,712		(114)			(114)		1,158	1,158			
P4230433067	FALLS CHURCH	VA		05/30/2023		302,645		(26)			(26)		660	660			
P4230433071	CORAL GABLES	FL		05/18/2023		943,110		(117)			(117)		2,474	2,474			
P4230433139	NORTH LAS VEGAS	NV		05/25/2023		297,954		(10)			(10)		639	639			
P4230433170	LOUISVILLE	CO		05/25/2023		340,976		(45)			(45)		777	777			
P4230433235	DAYTON	TN		05/09/2023		253,022		(39)			(39)		375	375			
P4230433294	BONITA SPRINGS	FL		05/18/2023		230,029		(34)			(34)		672	672			
P4230433298	RIO VISTA	CA		06/14/2023		212,739		(9)			(9)						
P4230433315	SALEM	OR		06/26/2023		188,032		(54)			(54)		339	339			
P4230433342	GREEN VALLEY	AZ		06/02/2023		235,841		(37)			(37)		493	493			
P4230433423	HOMESTEAD	FL		05/26/2023		465,494		(58)			(58)		824	824			
P4230433433	BOERNE	TX		05/24/2023		931,016		(165)			(165)		2,160	2,160			
P4230433445	HOMESTEAD	FL		06/08/2023		326,894		(45)			(45)		669	669			
P4230433453	NEW PORT RICHEY	FL		06/05/2023		229,514		(40)			(40)		1,535	1,535			
P4230433465	DAVENPORT	FL		05/23/2023		275,227		(41)			(41)		811	811			
P4230433467	KISSIMMEE	FL		05/22/2023		248,430		(20)			(20)		529	529			
P4230533474	TAMPA	FL		05/31/2023		341,445		(68)			(68)		801	801			
P4230533495	SAN ANTONIO	TX		05/30/2023		632,786		(133)			(133)		1,356	1,356			
P4230533518	ANAHUAC	TX		06/12/2023		610,858		52			52		1,459	1,459			
P4230533564	SANTA ROSA BEACH	FL		06/30/2023		640,889		(127)			(127)		1,233	1,233			
P4230533566	DORAL	FL		05/31/2023		923,438		(144)			(144)		1,900	1,900			
P4230533567	SANTA ROSA BEACH	FL		06/26/2023		643,110		(146)			(146)		1,364	1,364			
P4230533618	FRASER	CO		05/26/2023		432,064		(92)			(92)		882	882			
P4230533639	NASHVILLE	TN		05/31/2023		488,146		(1)			(1)						
P4230533659	LAS VEGAS	NV		05/22/2023		359,648		(26)			(26)		847	847			
P4230533669	MINT HILL	NC		06/16/2023		532,998		(107)			(107)		999	999			
P4230533696	GALVESTON	TX		05/25/2023		220,400							400	400			
P4230533815	NASHVILLE	TN		05/31/2023		488,340		(1)			(1)						
P4230533818	NASHVILLE	TN		05/31/2023		409,082		(28)			(28)						
P4230533820	NASHVILLE	TN		05/31/2023		427,659		(3)			(3)						
P4230533825	THORNTON	CO		05/31/2023		262,213		(255)			(255)		51,201	51,201			
P4230533849	JENISON	MI		05/26/2023		341,042		(97)			(97)		688	688			
P4230533892	FORNEY	TX		05/23/2023		1,006,746		(63)			(63)		1,944	1,944			
P4230533941	ARVADA	CO		05/25/2023		698,255		(143)			(143)		1,099	1,099			
P4230533976	PHILADELPHIA	PA		06/21/2023									291	291			
P4230534046	BELLEAIR BEACH	FL		05/30/2023		1,514,713		(285)			(285)		3,338	3,338			
P4230534154	HAYDEN	ID		06/16/2023		458,714		(24)			(24)						
P4230534344	NASHVILLE	TN		05/30/2023		411,954		(89)			(89)		927	927			
P4230534418	WARRENTON	VA		06/13/2023		283,128							669	669			
P4230534447	LAKE WORTH	FL		07/05/2023		671,495		(132)			(132)		1,228	1,228			
P4230534524	GRANBURY	TX		06/16/2023		393,518		(49)			(49)		913	913			
P4230534585	DENVER	CO		06/20/2023		298,474		(80)			(80)		526	526			
P4230534711	OCALA	FL		07/26/2023		190,481		(13)			(13)		401	401			

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
P4230534717	DAVENPORT	FL		06/29/2023		391,925		(67)			(67)		987	987			
P4230534796	CAPE CORAL	FL		06/27/2023		382,449		(55)			(55)		907	907			
P4230535289	SUFFOLK	VA		07/25/2023		160,610		(27)			(27)		316	316			
P4230535296	KEY LARGO	FL		07/20/2023		2,317,904		(185)			(185)		6,142	6,142			
P4230535319	NAPLES	FL		06/16/2023		769,405		(91)			(91)		5,258	5,258			
P4230535435	PITTSBURGH	PA		06/28/2023		466,062		(52)			(52)		1,031	1,031			
P4230635730	NAPLES	FL		06/30/2023		585,751		(47)			(47)						
P4230635886	WELLINGTON	FL		07/20/2023		310,784		(32)			(32)		490	490			
P4230636081	BAKERSFIELD	CA		06/28/2023		137,546		(45)			(45)		213	213			
P4230636164	CIBOLO	TX		07/19/2023		225,613		(8)			(8)						
P4230636299	SPOKANE	WA		07/03/2023		608,258		(115)			(115)		742	742			
P4230636349	SEATTLE	WA		06/29/2023		533,541		(76)			(76)		1,146	1,146			
P4230636402	TALLAHASSEE	FL		08/02/2023		101,908		(12)			(12)						
P4230636434	NASHVILLE	TN		06/30/2023		630,535		(68)			(68)		976	976			
P4230636712	HOLLYWOOD	FL		07/21/2023		142,981		(21)			(21)		180	180			
P4230636855	UPPERVILLE	VA		07/24/2023		337,036		(43)			(43)		720	720			
P4230637110	YORKVILLE	IL		09/13/2023		311,893		(63)			(63)		409	409			
P4230637146	CAPE CORAL	FL		07/24/2023		383,181		(50)			(50)		798	798			
P4230637348	HAMPSHIRE	IL		07/27/2023		150,104		(3)			(3)		311	311			
P4230737991	CLIFTON	NJ		08/28/2023		362,000		(37)			(37)		790	790			
P4230738083	SEMMES	AL		08/25/2023		176,429		(27)			(27)		804	804			
P4230738127	WACO	TX		08/11/2023		208,466		(207)			(207)		1,428	1,428			
P4230738161	LAKE FOREST	CA		08/09/2023		726,168		(178)			(178)		1,402	1,402			
P4230738168	INDIANAPOLIS	IN		07/28/2023		303,916		(101)			(101)		670	670			
P4230738241	KATY	TX		07/31/2023		700,032		(141)			(141)		851	851			
P4230738343	SANTA FE	NM		08/18/2023		391,235		(113)			(113)		839	839			
P4230738355	HOLLYWOOD	FL		08/28/2023		300,795		(58)			(58)		556	556			
P4230839543	ATLANTA	GA		10/26/2023				(16)			(16)		233	233			
P4231045169	JACKSONVILLE	FL		12/06/2023				(3)			(3)		57	57			
P4231145817	TOMBALL	TX		12/29/2023				(21)			(21)		176	176			
P4231146053	HOMESTEAD	FL		12/18/2023				(61)			(61)		220	220			
P4231146095	PLAINFIELD	IL		12/08/2023				(38)			(38)		457	457			
P4231146396	OCALA	FL		12/07/2023				(2)			(2)		101	101			
P4231146530	SUGAR LAND	TX		12/12/2023				(31)			(31)		175	175			
P4231146564	WESTWEGO	LA		12/15/2023				(21)			(21)		62	62			
P4231146775	FLAGSTAFF	AZ		12/08/2023				(66)			(66)		2,553	2,553			
P4231146918	ORLAND PARK	IL		12/28/2023				(17)			(17)		56	56			
P4231248604	LITTLE FALLS	MN		12/29/2023				(15)			(15)		80	80			
P4231248645	WESLEY CHAPEL	FL		01/11/2024				(13)			(13)		364	364			
P4231248850	AUBURNDALE	FL		01/17/2024				(126)			(126)		2,117	2,117			
P4231248866	DECATUR	TX		12/29/2023				(31)			(31)		411	411			
P480439	EASTPOINTE	MI		07/11/2022		116,503		(18)			(18)		328	328			
P480447	DETROIT	MI		09/15/2022		214,405		(29)			(29)		253	253			
P480449	DETROIT	MI		09/19/2022		89,832		(13)			(13)		124	124			
P480465	REDFORD	MI		05/01/2023		119,710		4			4		272	272			
P480468	DETROIT	MI		06/28/2023		121,755		(10)			(10)		221	221			
P5210212018	MYRTLE BEACH	SC		02/26/2020		100,056		(36)			(36)		264	264			
P5210212021	SPLENDORA	TX		03/09/2020		158,521		(29)			(29)		1,762	1,762			
P5210612865	NAPLES	FL		03/28/2022		490,287		(74)			(74)		1,942	1,942			
P5211114868	LUCAS	TX		05/25/2022		977,737		(84)			(84)		3,315	3,315			
P5211115208	PALM SPRINGS	CA		01/10/2022		201,034		7			7		1,137	1,137			

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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
P5211215260	RANCHO MIRAGE	CA		01/31/2023		1,964,104		1,144			1,144		9,348	9,348			
P5211215368	PEMBROKE PINES	FL		02/16/2022		203,040		(81)			(81)		741	741			
P5211215428	HUTTO	TX		01/28/2022		281,793		(156)			(156)		2,405	2,405			
P5211215476	KENT	WA		02/21/2022		728,632		(302)			(302)		2,900	2,900			
P5220115738	ORMOND BEACH	FL		02/04/2022		113,458							1,549	1,549			
P5220115768	DENVER	CO		01/27/2022		291,247		(134)			(134)		779	779			
P5220115782	KNOXVILLE	TN		02/01/2022		384,267		(166)			(166)		1,160	1,160			
P5220115820	INGLEWOOD	CA		03/02/2022		407,473		229			229		1,912	1,912			
P5220115828	DECATUR	GA		02/11/2022		275,719		(43)			(43)		1,224	1,224			
P5220115886	FORT MYERS	FL		02/14/2022		223,110		(100)			(100)		740	740			
P5220115898	HUMBLE	TX		03/25/2022		119,136		(20)			(20)		443	443			
P5220115932	MUNDELEIN	IL		03/01/2022		239,973		(105)			(105)		489	489			
P5220115962	PALM CITY	FL		03/09/2022		588,224		(277)			(277)		1,360	1,360			
P5220115988	STERLING	VA		03/08/2022		382,839		26			26						
P5220115989	STERLING	VA		03/08/2022		408,032		60			60						
P5220115990	STERLING	VA		03/08/2022		342,967		45			45						
P5220115992	STERLING	VA		03/08/2022		382,097		26			26						
P5220116030	GOODRICH	TX		03/22/2022		199,767		(67)			(67)		943	943			
P5220116031	RANCHO MIRAGE	CA		03/11/2022		1,223,211		(524)			(524)		6,021	6,021			
P5220116038	LEEDS	ME		04/22/2022		101,307		(28)			(28)		104	104			
P5220116058	MARIETTA	GA		02/07/2022		190,595		(104)			(104)		1,792	1,792			
P5220116068	RIO RICO	AZ		02/16/2022		164,917		(57)			(57)		448	448			
P5220116090	HIALEAH	FL		03/23/2022		141,990		(69)			(69)		307	307			
P5220116094	BRUCEVILLE	TX		04/01/2022		215,405		93			93		959	959			
P5220116098	MABLETON	GA		02/28/2022		196,585		(82)			(82)		846	846			
P5220116107	ANTIOCH	IL		04/20/2022		412,108		(217)			(217)		1,352	1,352			
P5220116116	SAN JOSE	CA		03/06/2022		565,670		(247)			(247)		4,916	4,916			
P5220116155	PORTLAND	OR		02/25/2022		2,004,699		(604)			(604)		8,033	8,033			
P5220116161	GOLDEN	CO		03/14/2022		248,393		(52)			(52)		1,043	1,043			
P5220116170	KODAK	TN		02/25/2022		590,843		(304)			(304)		1,726	1,726			
P5220116179	OAKLEY	CA		04/08/2022		941,860		(342)			(342)						
P5220116185	SHOREWOOD	WI		03/30/2022		278,119		(44)			(44)						
P5220116207	CARMEL	CA		03/01/2022		965,164		71			71		4,714	4,714			
P5220116210	SAN DIEGO	CA		04/12/2022		1,244,340		(174)			(174)		3,000	3,000			
P5220216234	NEW HAVEN	CT		02/08/2022		120,869		(73)			(73)						
P5220216242	TAMPA	FL		03/23/2022		400,240		(194)			(194)		12,791	12,791			
P5220216264	ELLENWOOD	GA		02/09/2022		169,391		(49)			(49)		506	506			
P5220216299	SCOTTSDALE	AZ		03/17/2022		1,353,727		17			17		7,064	7,064			
P5220216301	HOOVER	AL		02/18/2022		216,803		(130)			(130)		1,004	1,004			
P5220216306	CONROE	TX		03/01/2022		885,922		(503)			(503)		1,945	1,945			
P5220216309	MILLBRAE	CA		04/07/2022		782,406		(151)			(151)		3,564	3,564			
P5220216310	TEMPE	AZ		04/07/2022		204,739		(75)			(75)		738	738			
P5220216315	JOLIET	IL		03/16/2022		225,877		(131)			(131)		682	682			
P5220216317	KNIGHTDALE	NC		02/18/2022		490,646		(141)			(141)		2,845	2,845			
P5220216327	GILBERT	AZ		03/22/2022		397,435		(220)			(220)		1,775	1,775			
P5220216329	PHOENIX	AZ		02/25/2022		239,661		(60)			(60)		946	946			
P5220216330	PHOENIX	AZ		02/25/2022		239,661		(60)			(60)		946	946			
P5220216331	PHOENIX	AZ		03/02/2022		239,976		(60)			(60)		942	942			
P5220216333	MANALAPAN	NJ		03/18/2022		149,402		(84)			(84)		1,765	1,765			
P5220216336	SUFFOLK	VA		03/25/2022		1,034,750		(599)			(599)		3,327	3,327			
P5220216350	BAY ST LOUIS	MS		03/25/2022		104,686		(63)			(63)		323	323			

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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
P5220216361	HIALEAH	FL		03/04/2022		197,632		(98)			(98)		510	510			
P5220216384	EAGLE LAKE	FL		04/25/2022		233,077		(102)			(102)		391	391			
P5220216419	CORPUS CHRISTI	TX		03/28/2022		176,675		(72)			(72)		570	570			
P5220216426	LAHAINA	HI		03/03/2022		1,494,659		(315)			(315)						
P5220216429	ZION	IL		03/11/2022		154,265		(95)			(95)		656	656			
P5220216434	SAN RAFAEL	CA		03/17/2022		669,802		(392)			(392)		4,657	4,657			
P5220216440	NORFOLK	MA		03/21/2022		222,454		(144)			(144)		1,814	1,814			
P5220216442	DURANGO	CO		03/03/2022		413,310		(236)			(236)		1,320	1,320			
P5220216456	LUBBOCK	TX		03/21/2022		327,550		(163)			(163)		998	998			
P5220216473	HARKER HEIGHTS	TX		03/04/2022		399,325		(184)			(184)		1,233	1,233			
P5220216474	OLNEY	MT		04/08/2022		1,371,749		(677)			(677)		11,984	11,984			
P5220216481	WESTLAKE VILLAGE	CA		03/07/2022		1,253,204		(249)			(249)						
P5220216482	KISSIMMEE	FL		03/26/2022		411,449		(158)			(158)		873	873			
P5220216492	PAOLA	KS		03/17/2022		156,206		(110)			(110)		2,398	2,398			
P5220216494	GREENACRES	FL		03/04/2022		99,824		(35)			(35)		792	792			
P5220216518	NORWOOD	MA		02/28/2022		352,698		(203)			(203)		1,317	1,317			
P5220216523	SARASOTA	FL		03/17/2022		503,826		(167)			(167)		2,081	2,081			
P5220216537	POULSBO	WA		03/21/2022		453,002		(158)			(158)		1,204	1,204			
P5220216538	SCOTTSDALE	AZ		03/04/2022		401,973		(176)			(176)		1,479	1,479			
P5220216546	INDIANAPOLIS	IN		03/22/2022		133,695		(63)			(63)		409	409			
P5220216565	SAINT CHARLES	IL		03/15/2022		821,700		(427)			(427)		2,288	2,288			
P5220216567	ANNAPOLIS	MD		03/29/2022		100,539		(29)			(29)		369	369			
P5220216572	COLORADO SPRINGS	CO		03/18/2022		210,909		(79)			(79)		1,001	1,001			
P5220216576	TUCSON	AZ		03/18/2022		582,931		(276)			(276)		2,044	2,044			
P5220216602	PALM BEACH GARDENS	FL		03/15/2022		338,647		(110)			(110)		1,232	1,232			
P5220216632	LA PLATA	MD		04/04/2022		251,657		(114)			(114)		670	670			
P5220216634	ATHENS	GA		03/28/2022		179,179		(79)			(79)		503	503			
P5220216636	DAVENPORT	FL		03/15/2022		243,533		(98)			(98)		940	940			
P5220216644	CAYCE	SC		03/28/2022		317,463		(168)			(168)		898	898			
P5220216650	NEW BALTIMORE	MI		03/22/2022		263,454		(145)			(145)		788	788			
P5220216679	COLORADO SPRINGS	CO		03/23/2022		106,618		(55)			(55)						
P5220216681	BOISE	ID		04/01/2022		502,065		(123)			(123)						
P5220216683	KYLE	TX		02/25/2022		243,624		(126)			(126)		855	855			
P5220216685	REUNION	FL		03/29/2022		185,767		(74)			(74)		938	938			
P5220216706	FORT MILL	SC		04/11/2022		283,666		(122)			(122)		968	968			
P5220216716	AUSTIN	TX		04/13/2022		1,996,643		(933)			(933)		7,123	7,123			
P5220216719	ENGLEWOOD	OH		03/21/2022		216,025		(148)			(148)		16,297	16,297			
P5220216728	LAKE HAVASU CITY	AZ		03/21/2022		135,037		(268)			(268)		2,951	2,951			
P5220216768	WEST PALM BEACH	FL		03/28/2022		448,085		(243)			(243)		1,327	1,327			
P5220216782	MANVEL	TX		03/11/2022		607,615		(365)			(365)		28,659	28,659			
P5220216796	RIVERWOODS	IL		03/09/2022		310,746		(129)			(129)		530	530			
P5220216800	KISSIMMEE	FL		04/14/2022		485,096		(225)			(225)		1,406	1,406			
P5220216810	BELVEDERE TIBURON	CA		04/12/2022		1,757,156		(422)			(422)		6,703	6,703			
P5220216821	CHICAGO	IL		03/18/2022		422,776		(105)			(105)						
P5220216827	FREDERICKSBURG	TX		03/14/2022		376,796		(160)			(160)		1,734	1,734			
P5220316846	HUBER HEIGHTS	OH		03/25/2022		333,921		(149)			(149)		1,177	1,177			
P5220316850	BARKHAMSTED	CT		03/17/2022		260,600		(133)			(133)		850	850			
P5220316876	SAN DIEGO	CA		04/14/2022		515,117		(76)			(76)						
P5220316880	HUNTINGTON BEACH	CA		03/18/2022		2,358,003		(1,208)			(1,208)		7,689	7,689			
P5220316887	CARLSBAD	CA		03/11/2022		1,147,322		(627)			(627)		3,708	3,708			
P5220316892	HENDERSON	NV		03/15/2022		1,345,620		(468)			(468)		4,671	4,671			

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
P5220316897	VENTURA	CA		02/03/2022		738,998		(396)			(396)		2,257	2,257			
P5220316909	MEDLEY	FL		03/28/2022		401,560		(121)			(121)		42,324	42,324			
P5220316912	DAPHNE	AL		04/13/2022		498,472		(190)			(190)		1,056	1,056			
P5220316916	BELLE ISLE	FL		03/31/2022		733,734		(272)			(272)		2,541	2,541			
P5220316920	MIAMI	FL		01/31/2023		423,554		(121)			(121)		1,504	1,504			
P5220316927	IRVING	TX		03/31/2022		208,791		(122)			(122)		742	742			
P5220316934	KNOXVILLE	TN		04/07/2022		630,500		(283)			(283)		1,860	1,860			
P5220316941	PARADISE VALLEY	AZ		04/08/2022		2,549,612		(1,043)			(1,043)		5,983	5,983			
P5220316942	SANTA ROSA	CA		03/07/2022		1,351,976		(623)			(623)		4,640	4,640			
P5220316945	TUCSON	AZ		03/31/2022		227,615		(95)			(95)		1,012	1,012			
P5220316949	HOUSTON	TX		03/25/2022		392,154		(160)			(160)		914	914			
P5220316972	DANVILLE	PA		04/02/2022		138,125		(56)			(56)		1,241	1,241			
P5220316974	BURBANK	CA		04/13/2022		506,770		(176)			(176)		1,799	1,799			
P5220317005	WINSTON SALEM	NC		08/01/2022		271,932							338	338			
P5220317016	HALLANDALE BEACH	FL		04/15/2022		526,359		(183)			(183)		1,900	1,900			
P5220317021	CINCINNATI	OH		04/13/2022		103,583		(52)			(52)		211	211			
P5220317035	BOULDER	CO		04/25/2022		285,116		(49)			(49)						
P5220317036	LA QUINTA	CA		03/18/2022		696,535		(301)			(301)		2,344	2,344			
P5220317051	DRIPPING SPRINGS	TX		04/01/2022		531,073		(145)			(145)		1,795	1,795			
P5220317067	SPRING	TX		04/21/2022		152,702		(79)			(79)		361	361			
P5220317087	FAIR OAKS	CA		04/15/2022		403,124		(127)			(127)		3,879	3,879			
P5220317092	HEMET	CA		04/13/2022		108,811		(59)			(59)		368	368			
P5220317117	MANALAPAN	NJ		04/07/2022		124,321		(58)			(58)		1,117	1,117			
P5220317125	KODAK	TN		01/31/2023		432,053		(193)			(193)		1,434	1,434			
P5220317135	HOCKLEY	TX		04/25/2022		628,848		(347)			(347)		5,126	5,126			
P5220317136	EL CAJON	CA		03/17/2022		453,202		(157)			(157)		4,660	4,660			
P5220317151	COLUMBIA	TN		07/31/2022		198,382							869	869			
P5220317157	LAGUNA BEACH	CA		04/06/2022		2,567,460		(499)			(499)						
P5220317173	COOPERSBURG	PA		04/08/2022		453,555		(172)			(172)		948	948			
P5220317175	NAVARRE	FL		05/06/2022												13,842	13,842
P5220317177	PALMETTO BAY	FL		03/24/2022		472,497		(211)			(211)		1,551	1,551			
P5220317179	MANCHESTER	NH		04/11/2022		252,554		(337)			(337)		1,849	1,849			
P5220317183	FAIRVIEW	NC		04/11/2022		200,979		(98)			(98)		505	505			
P5220317186	HERCULES	CA		03/18/2022		443,458		(23)			(23)						
P5220317189	MULBERRY	FL		03/10/2022		106,199		(32)			(32)		1,190	1,190			
P5220317193	TAYLORSVILLE	KY		07/31/2022		451,657							1,205	1,205			
P5220317219	MIAMI	FL		04/25/2022		185,677		(48)			(48)		1,233	1,233			
P5220317221	MONROE	NC		04/16/2022		127,261		(54)			(54)		403	403			
P5220317228	SAN DIEGO	CA		04/19/2022		412,389		(209)			(209)		1,309	1,309			
P5220317230	DACULA	GA		04/01/2022		360,912		(163)			(163)		1,048	1,048			
P5220317239	ARLINGTON	TX		04/21/2022		210,184		(51)			(51)		789	789			
P5220317241	TUSTIN	CA		04/26/2022		482,547		(136)			(136)		1,833	1,833			
P5220317262	SWANTON	VT		06/10/2022		232,894		(107)			(107)		702	702			
P5220317265	SAN JOSE	CA		04/15/2022		714,157		(328)			(328)		2,512	2,512			
P5220317276	SEASIDE	OR		04/19/2022		1,122,979		(420)			(420)		3,693	3,693			
P5220317293	RICHMOND	VA		01/31/2023		239,156		(104)			(104)		724	724			
P5220317300	HUNTINGTON BEACH	CA		04/14/2022		516,896		(251)			(251)		1,645	1,645			
P5220317310	GRAND TERRACE	CA		04/21/2022		288,120		(50)			(50)		1,112	1,112			
P5220317312	LA QUINTA	CA		04/08/2022		399,400		(226)			(226)		1,843	1,843			
P5220317326	SAN JOSE	CA		04/12/2022		772,878		(319)			(319)		2,254	2,254			
P5220317333	GREENWOOD	IN		04/01/2022		150,223		(86)			(86)		1,004	1,004			

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
P5220317344	TAMPA	FL		01/31/2023		224,353		(124)			(124)		789	789			
P5220317351	PENRYN	CA		04/15/2022		980,668		(228)			(228)						
P5220317362	MENIFEE	CA		04/04/2022		101,405		(52)			(52)		638	638			
P5220317366	NEW BRAUNFELS	TX		03/30/2022		318,681		(201)			(201)		12,252	12,252			
P5220317394	GLENDALE	CA		03/22/2022		917,795		(377)			(377)		3,238	3,238			
P5220317404	RICHMOND	VA		01/31/2023		189,555		(86)			(86)		435	435			
P5220317405	PALMETTO	FL		04/06/2022		448,632		(199)			(199)		978	978			
P5220317409	LAGUNA NIGUEL	CA		04/19/2022		570,854		(284)			(284)		1,728	1,728			
P5220317435	ROSLYN	PA		01/31/2023		248,306		(122)			(122)		420	420			
P5220317456	PLAYA DEL REY	CA		04/11/2022		1,133,230		(158)			(158)						
P5220317476	ANTIOCH	CA		04/08/2022		395,774		(181)			(181)		1,263	1,263			
P5220317487	BONNEY LAKE	WA		04/29/2022		461,153		(98)			(98)						
P5220317533	ORLANDO	FL		04/29/2022		345,082		(137)			(137)		800	800			
P5220317541	SOUTHWEST RANCHES	FL		01/31/2023		1,201,531		(593)			(593)		3,492	3,492			
P5220317545	GLEN ALLEN	VA		04/11/2022		391,883		(169)			(169)		813	813			
P5220317558	NASHVILLE	TN		01/31/2023		1,080,892		(504)			(504)		2,988	2,988			
P5220317562	MIAMI	FL		04/14/2022		518,781		(325)			(325)		18,679	18,679			
P5220317600	SHASTA LAKE	CA		01/31/2023									141	141			
P5220317605	MYRTLE BEACH	SC		03/29/2022		133,387		(38)			(38)		419	419			
P5220317632	ROCHESTER	NY		04/27/2022		123,186		(62)			(62)		542	542			
P5220317649	SCOTTSDALE	AZ		04/20/2022		1,209,462		(430)			(430)		2,354	2,354			
P5220317673	REUNION	FL		01/31/2023		432,920		(177)			(177)		3,363	3,363			
P5220317676	TAMPA	FL		06/15/2022		239,497		(89)			(89)		631	631			
P5220317706	IDAHO SPRINGS	CO		04/23/2022		472,854		(201)			(201)		799	799			
P5220317709	HOUSTON	TX		05/18/2022		102,443		(12)			(12)		237	237			
P5220317717	KISSIMMEE	FL		01/31/2023		202,108		(56)			(56)		627	627			
P5220317720	ST PETERSBURG	FL		04/21/2022		691,811		(261)			(261)		2,026	2,026			
P5220317723	CHARLOTTE	NC		04/25/2022		374,961		(141)			(141)		788	788			
P5220317734	STUDIO CITY	CA		01/31/2023		2,145,379		(266)			(266)		7,409	7,409			
P5220317740	DENTON	TX		05/23/2022		245,846		(100)			(100)						
P5220317780	MENIFEE	CA		04/01/2022		298,724		(91)			(91)		924	924			
P5220317782	DALLAS	TX		07/31/2022									1,010	1,010			
P5220317786	AUSTIN	TX		01/31/2023		1,024,268		(183)			(183)						
P5220417805	HAMPTON BAYS	NY		05/05/2022		545,484		(284)			(284)		1,747	1,747			
P5220417811	FORT WALTON BEACH	FL		04/29/2022		246,616		(106)			(106)		1,753	1,753			
P5220417815	HIGHLAND	CA		04/06/2022		279,559		(88)			(88)		261	261			
P5220417828	MESA	AZ		04/26/2022		1,092,820		(487)			(487)		2,383	2,383			
P5220417920	PEPPER PIKE	OH		01/31/2023		587,644		(256)			(256)		1,270	1,270			
P5220417925	KATY	TX		07/31/2022		181,370							1,768	1,768			
P5220417935	NEWPORT BEACH	CA		01/31/2023		520,002		(235)			(235)		1,397	1,397			
P5220417943	MCKINNEY	TX		01/31/2023		534,615		(215)			(215)		1,299	1,299			
P5220417946	FAIRHOPE	AL		05/13/2022		859,065		(190)			(190)		2,796	2,796			
P5220417958	MACON	GA		06/14/2022		174,434		(8)			(8)						
P5220417972	SNELLVILLE	GA		04/19/2022		431,875		(122)			(122)		1,249	1,249			
P5220418010	ATLANTA	GA		07/31/2022		443,993							1,010	1,010			
P5220418013	SCOTTSDALE	AZ		04/20/2022		734,739		(254)			(254)		1,543	1,543			
P5220418032	KINGSLAND	TX		05/10/2022		182,996		(52)			(52)		538	538			
P5220418035	KINGSLAND	TX		01/31/2023		184,316		(64)			(64)		538	538			
P5220418059	NORFOLK	VA		07/31/2022		125,262							248	248			
P5220418060	NAPLES	FL		07/31/2022		367,899							1,141	1,141			
P5220418065	WHITTIER	CA		01/31/2023		675,164		(213)			(213)		1,996	1,996			

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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
P5220418149	MARTINDALE	TX		05/06/2022		269,743		(104)			(104)						
P5220418169	SAN FRANCISCO	CA		05/04/2022		1,223,911		(370)			(370)		2,441	2,441			
P5220418192	MONTCLAIR	CA		04/22/2022		545,235		(214)			(214)		1,453	1,453			
P5220418195	WEST CHICAGO	IL		05/03/2022		294,143		(131)			(131)		636	636			
P5220418198	DETROIT	MI		01/31/2023		111,902		(46)			(46)		220	220			
P5220418203	FRISCO	TX		05/13/2022		1,034,464		(254)			(254)		2,005	2,005			
P5220418213	JACKSONVILLE	FL		01/31/2023		518,984		(202)			(202)		1,267	1,267			
P5220418279	SARASOTA	FL		05/05/2022		218,931		(80)			(80)		470	470			
P5220418288	ALPHARETTA	GA		05/05/2022		479,091		1			1		1,630	1,630			
P5220418325	SAINT JOHNS	FL		06/30/2022		465,100		(166)			(166)		1,289	1,289			
P5220418330	WILKES BARRE	PA		07/31/2022		109,109							263	263			
P5220418358	LOS ANGELES	CA		05/01/2022		1,320,157		(469)			(469)		5,208	5,208			
P5220418364	HALEIWA	HI		07/14/2022		1,491,345		(375)			(375)		5,039	5,039			
P5220418391	PHILADELPHIA	PA		01/31/2023		146,095		(11)			(11)		411	411			
P5220418419	CLARKSVILLE	TN		07/05/2022		205,257		(67)			(67)		382	382			
P5220418427	STONE MOUNTAIN	GA		05/18/2022		111,418		(52)			(52)		539	539			
P5220418434	SPRING	TX		01/31/2023		171,496		69			69		769	769			
P5220418442	ROCKWALL	TX		07/31/2022		173,183							710	710			
P5220418444	FARMINGTON	MI		06/06/2022		125,351		(48)			(48)		272	272			
P5220418464	RED BANK	NJ		01/31/2023		430,635		(223)			(223)		2,683	2,683			
P5220418520	CATHEDRAL CITY	CA		05/19/2022		313,902		(83)			(83)		969	969			
P5220418533	ANDOVER	KS		05/20/2022		243,273		(60)			(60)		674	674			
P5220418549	TUCSON	AZ		06/07/2022		333,480		(122)			(122)		836	836			
P5220418555	GREER	AZ		05/10/2022		222,041		(97)			(97)		487	487			
P5220418562	ANDOVER	KS		05/20/2022		243,495		(60)			(60)		670	670			
P5220418565	ANDOVER	KS		07/31/2022		241,818							670	670			
P5220418566	LEAD	SD		01/31/2023		265,232		(117)			(117)		2,305	2,305			
P5220418582	SAN JOSE	CA		05/16/2022		1,236,050		(492)			(492)		2,891	2,891			
P5220418611	JOHNSTOWN	CO		01/31/2023		484,217		(168)			(168)		928	928			
P5220418620	AUSTIN	TX		07/31/2022		836,451							2,398	2,398			
P5220418622	MIAMI	FL		01/31/2023		930,653		(334)			(334)		2,280	2,280			
P5220418625	WINTER HAVEN	FL		06/01/2022		132,205		(36)			(36)		371	371			
P5220518636	NEWBURGH	NY		04/15/2022		354,474		(18)			(18)						
P5220518640	TAMPA	FL		05/31/2022		411,255		(179)			(179)		1,162	1,162			
P5220518643	FRANKLIN	TN		01/31/2023		829,920		(361)			(361)		2,760	2,760			
P5220518645	INDIANAPOLIS	IN		01/31/2023		215,533		(83)			(83)		539	539			
P5220518653	HOUSTON	TX		01/31/2023		1,116,942		(174)			(174)		3,311	3,311			
P5220518661	PORT ORCHARD	WA		05/21/2022		421,763		(101)			(101)		1,246	1,246			
P5220518681	PLANO	TX		01/31/2023		428,729		(172)			(172)		901	901			
P5220518694	ELIZABETHTON	TN		09/01/2022		103,508							242	242			
P5220518716	RIVERDALE	GA		07/25/2022		112,574		(45)			(45)		266	266			
P5220518724	BRANDON	FL		01/31/2023		480,156		(124)			(124)		1,320	1,320			
P5220518729	AUSTIN	TX		01/31/2023		1,160,680		(177)			(177)		3,688	3,688			
P5220518756	TOMBALL	TX		07/31/2022		290,773							677	677			
P5220518780	MOUNTAIN HOME	AR		08/31/2022		208,263							461	461			
P5220518785	CHESTER	PA		01/31/2023		130,359		(43)			(43)		332	332			
P5220518786	BALTIMORE	MD		07/31/2022		111,958							347	347			
P5220518794	VISTA	CA		08/11/2022		841,634		(160)			(160)		1,667	1,667			
P5220518798	OAK LAWN	IL		01/31/2023		140,511		(56)			(56)		318	318			
P5220518807	BROOKLYN	OH		07/25/2022		94,992		(31)			(31)		169	169			
P5220518813	CARROLLTON	TX		06/03/2022		463,476		(229)			(229)		1,137	1,137			

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P5220518815	OKLAHOMA CITY	OK		08/31/2022		218,794							499	499			
P5220518834	BELLA VISTA	AR		07/31/2022		183,000							304	304			
P5220518848	RALEIGH	NC		01/31/2023		481,300		(187)			(187)		1,290	1,290			
P5220518853	CONYERS	GA		07/31/2022		283,997							521	521			
P5220518856	LAS VEGAS	NV		05/19/2022		450,163		(30)			(30)		900	900			
P5220518862	CELINA	TX		01/31/2023		634,501		(255)			(255)		1,381	1,381			
P5220518863	SAN DIEGO	CA		06/10/2022		463,313		(185)			(185)		859	859			
P5220518864	BURNET	TX		01/31/2023		449,970		(55)			(55)		1,479	1,479			
P5220518884	SCOTTSDALE	AZ		05/31/2022		328,641		(122)			(122)		1,079	1,079			
P5220518891	SAN ANTONIO	TX		07/06/2022		141,519		(10)			(10)						
P5220518896	WOODLAND HILLS	CA		05/26/2022		304,764		(19)			(19)						
P5220518909	WOLFFORTH	TX		07/31/2022		1,143,318							3,143	3,143			
P5220518912	ORANGE BEACH	AL		07/31/2022		648,978							20,941	20,941			
P5220518919	NAMPA	ID		06/30/2022		828,405							3,658	3,658			
P5220518922	ALEDO	TX		07/31/2022		149,166							458	458			
P5220518963	LE ROY	MN		07/31/2022		208,613							647	647			
P5220518965	TAVARES	FL		06/21/2022		697,485		(293)			(293)		1,737	1,737			
P5220518978	HEBRON	KY		06/02/2022		385,944		(144)			(144)		807	807			
P5220519003	PONTE VEDRA	FL		06/24/2022		737,400		(183)			(183)		1,704	1,704			
P5220519007	PALM SPRINGS	CA		01/31/2023		941,738		(128)			(128)						
P5220519008	MESA	AZ		07/31/2022		433,892							1,389	1,389			
P5220519019	CAPE CANAVERAL	FL		05/17/2022		136,496		(71)			(71)		1,802	1,802			
P5220519022	NORTH PALM BEACH	FL		05/27/2022		368,606		(122)			(122)		641	641			
P5220519040	NEW ORLEANS	LA		07/07/2022		257,477		(99)			(99)		693	693			
P5220519042	DETROIT	MI		07/08/2022		348,443		(226)			(226)		10,621	10,621			
P5220519054	PHILADELPHIA	PA		05/26/2022		150,901		(69)			(69)		664	664			
P5220519056	DICKSON	TN		06/15/2022		94,172		(38)			(38)		203	203			
P5220519073	ANNANDALE	VA		06/29/2022		736,958		(232)			(232)		1,870	1,870			
P5220519080	FRISCO	TX		06/20/2022		561,664		(205)			(205)		1,104	1,104			
P5220519098	MISSOURI CITY	TX		09/07/2022		638,729		27			27		1,303	1,303			
P5220519112	NEWBURGH	NY		07/31/2022		220,819							1,610	1,610			
P5220519113	ROCKPORT	TX		08/02/2022		156,911		(30)			(30)		543	543			
P5220519123	PHILIPSBURG	PA		01/31/2023		279,554		(212)			(212)		1,064	1,064			
P5220519125	PERRIS	CA		07/31/2022		259,998							1,911	1,911			
P5220519148	HIALEAH GARDENS	FL		07/19/2022		391,024		(97)			(97)		919	919			
P5220519154	ROANOKE	TX		07/31/2022		203,829							450	450			
P5220519155	SEBRING	FL		07/18/2022		381,802							343	343			
P5220519162	BROKEN BOW	OK		01/31/2023		1,050,829		(479)			(479)		2,362	2,362			
P5220519198	HEBRON	IN		01/31/2023		222,575		(84)			(84)		493	493			
P5220519201	APPLE VALLEY	CA		07/08/2022		519,038							1,633	1,633			
P5220519210	JURUPA VALLEY	CA		06/28/2022		756,602		(168)			(168)		2,075	2,075			
P5220519221	LAS VEGAS	NV		07/31/2022		673,488							1,642	1,642			
P5220519229	SAN ANTONIO	TX		07/31/2022		201,926							797	797			
P5220519240	INTERVALE	NH		07/26/2022		280,049		(22)			(22)		2,167	2,167			
P5220519245	PORT SAINT LUCIE	FL		08/29/2022		287,537		(87)			(87)		734	734			
P5220519249	IRON STATION	NC		06/23/2022		227,149		(77)			(77)		545	545			
P5220519250	PARKER	CO		06/24/2022		1,964,242		(321)			(321)		6,580	6,580			
P5220519264	PALM BEACH GARDENS	FL		07/31/2022		533,786							1,567	1,567			
P5220519358	FORT WORTH	TX		01/31/2023		181,647		(34)			(34)		115	115			
P5220519382	EL DORADO HILLS	CA		01/31/2023		1,366,075		106			106		2,986	2,986			
P5220519426	KISSIMMEE	FL		05/31/2022		304,499		(93)			(93)		755	755			

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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
P5220519432	SPICEWOOD	TX		06/24/2022		414,736		(115)			(115)		1,287	1,287			
P5220519439	LABELLE	FL		06/30/2022		168,855		15			15		539	539			
P5220519448	KITTRELL	NC		08/10/2022		218,980		(26)			(26)		485	485			
P5220519449	GLENVIEW	IL		01/31/2023		893,844		(177)			(177)		2,458	2,458			
P5220519537	DAVENPORT	FL		07/06/2022		579,984		(170)			(170)		1,423	1,423			
P5220519547	MIAMI	FL		01/31/2023		215,201		(38)			(38)		581	581			
P5220619599	NORTH BAY VILLAGE	FL		07/22/2022		374,342		(95)			(95)		929	929			
P5220619608	MCKINNEY	TX		01/31/2023		403,566		(85)			(85)		1,410	1,410			
P5220619610	WHITING	NJ		08/08/2022		189,260		(50)			(50)		449	449			
P5220619612	CINCINNATI	OH		08/12/2022		96,572		(22)			(22)		140	140			
P5220619614	KISSIMMEE	FL		06/24/2022		427,317		(48)			(48)		1,244	1,244			
P5220619633	APPLE VALLEY	MN		06/30/2022		205,993		(43)			(43)		467	467			
P5220619637	ORLANDO	FL		01/31/2023		138,697		(25)			(25)		254	254			
P5220619660	PLAINVIEW	TX		06/22/2022		143,295		(43)			(43)		239	239			
P5220619663	SARASOTA	FL		01/31/2023		557,478		(121)			(121)		1,501	1,501			
P5220619665	BONITA SPRINGS	FL		08/01/2022		483,411		(98)			(98)		1,020	1,020			
P5220619667	GRANDVIEW	TX		01/31/2023		520,215		(177)			(177)		1,376	1,376			
P5220619670	ORANGE	TX		06/27/2022		343,643		(56)			(56)		1,780	1,780			
P5220619680	CHAPEL HILL	NC		01/31/2023		369,085		(108)			(108)		744	744			
P5220619710	HEBRON	KY		07/06/2022		199,812		(38)			(38)		399	399			
P5220619714	ORLANDO	FL		06/30/2022		373,858		(74)			(74)		789	789			
P5220619737	NAPLES	FL		07/08/2022		414,464		(128)			(128)		1,943	1,943			
P5220619739	YORBA LINDA	CA		06/15/2022		1,131,969		(307)			(307)		2,873	2,873			
P5220619748	GALENA PARK	TX		07/08/2022		104,248		(31)			(31)		1,394	1,394			
P5220619753	HATFIELD	PA		07/18/2022		253,377		(71)			(71)		487	487			
P5220619773	PLAINFIELD	IL		08/08/2022		204,107		(28)			(28)		177	177			
P5220619820	ELLENWOOD	GA		08/01/2022		197,627		(56)			(56)		128	128			
P5220619829	LOS ANGELES	CA		07/07/2022		277,023		(25)			(25)		17,842	17,842			
P5220619831	TUCSON	AZ		07/22/2022		761,655		(165)			(165)		1,933	1,933			
P5220619840	MIMS	FL		07/14/2022		587,121		(171)			(171)		786	786			
P5220619842	MONACA	PA		08/22/2022		147,222							437	437			
P5220619860	KATY	TX		08/17/2022		261,271		(197)			(197)		81,289	81,289			
P5220619866	OPELIKA	AL		01/31/2023		199,333		(54)			(54)		362	362			
P5220619878	GREENVILLE	SC		07/11/2022		136,325		(43)			(43)		932	932			
P5220619908	MEQUON	WI		07/22/2022		531,417		(112)			(112)		627	627			
P5220619972	SACRAMENTO	CA		06/30/2022		1,100,356		(208)			(208)		2,160	2,160			
P5220619997	CATONSVILLE	MD		06/29/2022		711,698		(186)			(186)		1,229	1,229			
P5220620079	EDGEWATER	NJ		08/08/2022		378,102		(121)			(121)		1,408	1,408			
P5220620095	STOCKBRIDGE	GA		07/20/2022		215,261		(62)			(62)		427	427			
P5220620097	CHARLOTTE	NC		01/31/2023		324,744		(71)			(71)		830	830			
P5220620121	SPRINGTOWN	TX		01/31/2023		103,510		(28)			(28)						
P5220620163	MIAMI	FL		09/13/2022		499,339		(59)			(59)		1,265	1,265			
P5220620189	ASHLAND	VA		07/20/2022		165,365		(79)			(79)		2,474	2,474			
P5220620207	MIAMI	FL		10/07/2022		193,406		(75)			(75)		547	547			
P5220620216	PENSACOLA	FL		06/13/2022		215,529		(43)			(43)		456	456			
P5220620250	GARLAND	TX		07/15/2022		428,958		(121)			(121)		824	824			
P5220620298	RIVERSIDE	CA		07/22/2022		435,114		(83)			(83)						
P5220620322	MCHENRY	IL		08/22/2022		107,924		(54)			(54)		1,111	1,111			
P5220620327	LAVISTA	NE		07/25/2022		242,383		(93)			(93)		654	654			
P5220620332	AVENTURA	FL		08/22/2022		437,632		(115)			(115)		1,178	1,178			
P5220620343	COTTONWOOD	AZ		08/04/2022		604,554		(201)			(201)		1,701	1,701			

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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
P5220620355	SAN DIEGO	CA		01/31/2023		49,241		(2,317)			(2,317)		3,575	3,575			
P5220620385	ORLANDO	FL		07/27/2022		330,502		(100)			(100)		702	702			
P5220620390	MARINA DEL REY	CA		08/04/2022		799,256		(74)			(74)						
P5220620395	SANGER	TX		01/31/2023		377,123		(83)			(83)						
P5220620401	RIVERSIDE	CA		06/24/2022		650,995		(156)			(156)		1,812	1,812			
P5220620404	PAHRUMP	NV		01/31/2023		237,724		(70)			(70)		491	491			
P5220620425	NORTH LAS VEGAS	NV		07/27/2022									406	406			
P5220620431	ALISO VIEJO	CA		07/01/2022		1,075,559		(289)			(289)		1,938	1,938			
P5220620445	TOLEDO	OH		06/22/2022		125,744		(22)			(22)		218	218			
P5220620474	APTOS	CA		06/06/2022		1,876,446		(457)			(457)		5,355	5,355			
P5220620497	SEVIERVILLE	TN		07/29/2022		546,086		(154)			(154)		1,049	1,049			
P5220620498	COLUMBUS	OH		08/04/2022		402,831		(49)			(49)		1,111	1,111			
P5220620511	KNOXVILLE	TN		07/18/2022		241,571		(71)			(71)		499	499			
P5220620529	UNIVERSITY HEIGHTS	OH		08/17/2022		550,064		(149)			(149)		998	998			
P5220620544	HULL	MA		07/29/2022		675,222		(138)			(138)		1,636	1,636			
P5220620549	INDIO	CA		07/22/2022		637,697		(97)			(97)						
P5220720552	KEY BISCAYNE	FL		08/10/2022		2,005,824		(466)			(466)						
P5220720553	NEWPORT BEACH	CA		07/28/2022		737,220		(55)			(55)						
P5220720554	PHOENIX	AZ		08/16/2022		528,864		(139)			(139)		1,089	1,089			
P5220720559	BURNSVILLE	NC		07/21/2022		274,845		(73)			(73)		629	629			
P5220720564	LEANDER	TX		01/31/2023		1,221,488		(329)			(329)		2,184	2,184			
P5220720568	CHICAGO	IL		08/02/2022		162,404		(46)			(46)		318	318			
P5220720573	KATY	TX		07/22/2022		131,321							470	470			
P5220720577	SAN DIEGO	CA		07/25/2022		345,477		(72)			(72)		836	836			
P5220720596	SAN DIEGO	CA		07/25/2022		750,396		(34)			(34)						
P5220720602	DORCHESTER CENTER	MA		08/05/2022		656,400		(147)			(147)		2,814	2,814			
P5220720610	LOS ANGELES	CA		07/23/2022		708,064		(256)			(256)		1,251	1,251			
P5220720614	CLARENDON HILLS	IL		08/03/2022		421,357		(105)			(105)		2,162	2,162			
P5220720634	ORMOND BEACH	FL		08/04/2022		218,952		(47)			(47)		513	513			
P5220720660	JOHNSTON	RI		01/31/2023		390,392		(86)			(86)		900	900			
P5220720664	ATLANTA	GA		08/01/2022		150,071		(45)			(45)		1,709	1,709			
P5220720665	PAWTUCKET	RI		01/31/2023		326,823		(77)			(77)		891	891			
P5220720666	SILVER SPRING	MD		07/29/2022		1,396,845		(379)			(379)		3,118	3,118			
P5220720669	DAPHNE	AL		07/15/2022		226,368		(41)			(41)		411	411			
P5220720671	PROVIDENCE	RI		06/24/2022		270,858		(86)			(86)		1,004	1,004			
P5220720686	COVINGTON	KY		07/13/2022		282,263		(81)			(81)		555	555			
P5220720692	DOTHAN	AL		07/29/2022		176,221		(137)			(137)		6,005	6,005			
P5220720700	NAPLES	FL		08/04/2022		389,536		(73)			(73)		747	747			
P5220720705	PANAMA CITY BEACH	FL		08/05/2022		432,092		(103)			(103)		772	772			
P5220720710	BURLEY	ID		07/20/2022		217,139		(32)			(32)		584	584			
P5220720724	ORINDA	CA		07/25/2022		920,235		(121)			(121)		2,482	2,482			
P5220720734	BAKERSFIELD	CA		08/03/2022		215,355		(61)			(61)		417	417			
P5220720735	EL PASO	TX		08/29/2022		124,282		2			2		280	280			
P5220720736	DURANGO	CO		07/25/2022		362,902		(18)			(18)						
P5220720764	CANTON	TX		08/12/2022		285,312		(75)			(75)						
P5220720787	CITRUS HEIGHTS	CA		08/13/2022		352,200		(30)			(30)						
P5220720796	SAINT CLAIR SHORES	MI		07/29/2022		195,435		(54)			(54)		245	245			
P5220720801	ARLINGTON	TX		07/25/2022		275,388		(16)			(16)		883	883			
P5220720807	DENVER	CO		08/03/2022		688,586		(201)			(201)						
P5220720824	BALTIMORE	MD		06/30/2022		723,458		(157)			(157)		1,685	1,685			
P5220720851	BEN LOMOND	CA		08/02/2022		1,054,877		(310)			(310)		2,163	2,163			

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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
P5220720853	SEBASTIAN	FL		07/29/2022		324,805		(99)			(99)		684	684			
P5220720890	CLARKSTON	MI		08/17/2022		429,641		(118)			(118)		799	799			
P5220720901	DANIEL ISLAND	SC		09/06/2022		1,664,181		(96)			(96)		1,000	1,000			
P5220720912	CONVERSE	TX		09/22/2022		147,105		(26)			(26)		269	269			
P5220720921	FORT WORTH	TX		08/22/2022		207,535		(52)			(52)		407	407			
P5220720947	SEVIERVILLE	TN		09/01/2022		466,394		(40)			(40)		1,029	1,029			
P5220720961	ATHENS	TX		08/09/2022		484,060		(41)			(41)		1,332	1,332			
P5220720965	CORTLAND	IL		06/07/2022		206,184		(22)			(22)		381	381			
P5220720986	BELTON	TX		08/19/2022		328,712		(75)			(75)		616	616			
P5220720994	GRAHAM	TX		08/02/2022		126,774		(34)			(34)		288	288			
P5220720996	GRAHAM	TX		07/29/2022		128,776		(34)			(34)		391	391			
P5220721000	GRAHAM	TX		08/02/2022		119,968		(19)			(19)		312	312			
P5220721030	AURORA	CO		08/19/2022		400,882		(101)			(101)		713	713			
P5220721053	OTTSVILLE	PA		08/25/2022		602,587		(143)			(143)		1,082	1,082			
P5220721054	WASHINGTON	DC		08/01/2022		232,243		(61)			(61)		539	539			
P5220721055	MIAMI	FL		08/11/2022		280,007		(14)			(14)						
P5220721066	GUYTON	GA		08/22/2022		281,084		(77)			(77)		523	523			
P5220721074	ONTARIO	CA		07/29/2022		533,238							1,491	1,491			
P5220721076	WOODLAND PARK	NJ		09/23/2022		359,808		(75)			(75)		741	741			
P5220721086	BELLEVILLE	NJ		08/22/2022		327,158		(43)			(43)		650	650			
P5220721095	TAMPA	FL		08/18/2022		458,311		(91)			(91)		1,003	1,003			
P5220721096	LOS ANGELES	CA		08/26/2022		1,426,410		(339)			(339)		2,541	2,541			
P5220721104	PHOENIX	AZ		07/25/2022		201,497		(41)			(41)		447	447			
P5220721106	PHOENIX	AZ		07/25/2022		174,727		(34)			(34)		351	351			
P5220721116	HAMDEN	CT		07/14/2022		332,832		(90)			(90)		957	957			
P5220721119	COSTA MESA	CA		08/17/2022		2,415,644		(621)			(621)		5,769	5,769			
P5220721147	SCIENCE HILL	KY		08/04/2022		89,245		(17)			(17)		181	181			
P5220721152	ORLANDO	FL		08/17/2022		251,032		(54)			(54)		589	589			
P5220721156	MOUNTAIN VIEW	CA		08/15/2022		655,614		(102)			(102)		1,665	1,665			
P5220721163	LAS VEGAS	NV		08/05/2022		278,384		(43)			(43)		707	707			
P5220721175	LAFAYETTE	LA		08/10/2022		191,049		(50)			(50)		393	393			
P5220721182	REUNION	FL		08/29/2022		832,046		(248)			(248)		2,775	2,775			
P5220721188	PHILADELPHIA	PA		10/04/2022		166,147		(19)			(19)		336	336			
P5220721212	ANAHEIM	CA		09/28/2022		585,960		58			58		1,676	1,676			
P5220721217	EAGLE	CO		08/29/2022		1,220,913		(387)			(387)		3,344	3,344			
P5220721219	CORONA	CA		08/08/2022		505,054							735	735			
P5220721229	MARS	PA		09/19/2022		612,776		(192)			(192)		5,695	5,695			
P5220721244	ROSEDALE	MD		08/12/2022		374,915		(103)			(103)		830	830			
P5220721255	BALTIMORE	MD		09/08/2022		170,307		(29)			(29)		557	557			
P5220721258	PORTSMOUTH	VA		08/16/2022		162,001		(44)			(44)		359	359			
P5220721274	CHARLOTTE	NC		08/26/2022		173,087		(40)			(40)		472	472			
P5220721281	TRUTH	NM		08/09/2022		147,441		(38)			(38)		296	296			
P5220721289	FORT LAUDERDALE	FL		08/29/2022		978,118		(107)			(107)		3,188	3,188			
P5220721305	FORT WORTH	TX		07/29/2022		214,805		(24)			(24)		514	514			
P5220721308	WEST PALM BEACH	FL		07/27/2022		1,703,339		(316)			(316)						
P5220721310	WEST PALM BEACH	FL		07/27/2022		1,819,950		(338)			(338)						
P5220721319	CLEVELAND	OH		09/09/2022		360,454		(89)			(89)		1,913	1,913			
P5220721322	ARLINGTON	TX		08/02/2022		208,130		(56)			(56)		451	451			
P5220721363	FONTANA	CA		08/22/2022		502,619		(105)			(105)		1,102	1,102			
P5220721369	WINDER	GA		08/09/2022		214,352		(51)			(51)		382	382			
P5220721380	LELAND	NC		06/17/2022		343,862		19			19		996	996			

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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
P5220721390	ANNA	TX		07/28/2022		600,676		(151)			(151)		1,164	1,164			
P5220721399	FREDERICKSBURG	TX		05/02/2022		448,263		(29)			(29)		1,253	1,253			
P5220721401	BOSTON	MA		08/08/2022		1,304,392		(257)			(257)		2,712	2,712			
P5220721410	VICTORVILLE	CA		07/26/2022		206,727		15			15		575	575			
P5220721421	SAN LEANDRO	CA		08/17/2022		903,253		(95)			(95)						
P5220721425	BALTIMORE	MD		08/24/2022		167,443		(41)			(41)		203	203			
P5220721428	LONG BEACH TOWNSHIP	NJ		09/14/2022		668,789		(189)			(189)		1,542	1,542			
P5220721432	FRANKTOWN	CO		06/14/2022		673,207		(131)			(131)		1,606	1,606			
P5220721434	TEMECULA	CA		07/29/2022		511,873		(46)			(46)						
P5220721462	PANAMA CITY	FL		08/24/2022		288,086		(78)			(78)		624	624			
P5220721470	KINGSPORT	TN		09/12/2022		317,255		(77)			(77)		588	588			
P5220721474	TEMPLE	TX		08/13/2022		346,172		(92)			(92)		789	789			
P5220721488	COLUMBUS	GA		09/07/2022		201,975		(1)			(1)		532	532			
P5220721489	GASTONIA	NC		08/25/2022		81,194		(81)			(81)		1,189	1,189			
P5220721504	ESTERO	FL		07/07/2022		695,975		(37)			(37)		1,990	1,990			
P5220721517	HOUSTON	TX		08/15/2022		202,574		(7)			(7)						
P5220721519	ATLANTA	GA		08/24/2022		1,000,275		(316)			(316)		2,740	2,740			
P5220721535	COLUMBIA	MD		08/18/2022		187,818		(45)			(45)		894	894			
P5220721550	OCEAN	NJ		08/24/2022		481,408		(93)			(93)		1,627	1,627			
P5220721553	ALHAMBRA	CA		07/01/2022		901,543		(39)			(39)						
P5220721555	ROSHARON	TX		08/31/2022		254,738		(17)			(17)		501	501			
P5220721559	ATHENS	TX		09/12/2022		475,436		(52)			(52)		1,069	1,069			
P5220721566	CHICAGO	IL		09/09/2022		282,619		(535)			(535)						
P5220721568	WALLIS	TX		11/01/2022		801,573		(101)			(101)		1,419	1,419			
P5220821582	HOUSTON	TX		09/16/2022		758,271		(283)			(283)		10,375	10,375			
P5220821591	HUMBLE	TX		10/12/2022		103,152		(10)			(10)		237	237			
P5220821603	SARASOTA	FL		08/15/2022		658,129		(169)			(169)		1,323	1,323			
P5220821621	LIBERTY	UT		09/08/2022		229,795							650	650			
P5220821640	BROKEN BOW	OK		06/10/2022		1,225,214		(30)			(30)		3,208	3,208			
P5220821662	LEBANON	NJ		08/29/2022		844,750		(244)			(244)		2,009	2,009			
P5220821669	ROSENBERG	TX		10/05/2022		323,679		31			31		1,347	1,347			
P5220821671	MIAMI	FL		09/16/2022		413,493		(19)			(19)		1,162	1,162			
P5220821678	LAS VEGAS	NV		08/25/2022		208,892		(55)			(55)		430	430			
P5220821682	LAKEWAY	TX		08/18/2022		906,536		(310)			(310)		10,221	10,221			
P5220821699	FAYETTEVILLE	AR		09/14/2022		537,772		(136)			(136)		1,047	1,047			
P5220821716	TUSCALOOSA	AL		08/24/2022		171,116		(32)			(32)		413	413			
P5220821718	MEDINA	OH		08/30/2022		1,160,832		(280)			(280)		2,082	2,082			
P5220821721	BASS LAKE	CA		08/18/2022		303,046		(71)			(71)		771	771			
P5220821728	CHICAGO	IL		09/01/2022		333,960		(7)			(7)		633	633			
P5220821734	TIFFIN	IA		09/09/2022		140,010		(34)			(34)		217	217			
P5220821753	ATLANTA	GA		08/26/2022		509,686		(131)			(131)		1,025	1,025			
P5220821754	JACKSONVILLE	FL		07/18/2022		235,103		(33)			(33)		633	633			
P5220821755	LOMPOC	CA		09/01/2022		361,255		(41)			(41)						
P5220821759	RICHBURG	SC		09/06/2022		184,775		(50)			(50)		406	406			
P5220821776	NEEDLES	CA		08/11/2022		108,132		(26)			(26)		208	208			
P5220821796	ST LOUIS	MO		09/20/2022		191,761		(55)			(55)		712	712			
P5220821806	MARIETTA	GA		08/16/2022		773,211		(184)			(184)		1,378	1,378			
P5220821813	ANNA	TX		09/01/2022		304,741		(32)			(32)		755	755			
P5220821815	CHICAGO	IL		09/08/2022		182,770		(29)			(29)		364	364			
P5220821836	ZEPHYRHILLS	FL		09/16/2022		174,140		(41)			(41)		376	376			
P5220821839	LEHIGH ACRES	FL		10/18/2022		196,906		(30)			(30)		307	307			

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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
P5220821841	DUNWOODY	GA		09/10/2022		530,995		(161)			(161)		1,904	1,904			
P5220821843	WESLACO	TX		07/18/2022		307,656		(84)			(84)		721	721			
P5220821846	EUREKA	CA		09/03/2022		243,777		(75)			(75)		634	634			
P5220821848	DURANT	OK		09/29/2022		99,941		(9)			(9)		275	275			
P5220821855	SAN ANTONIO	TX		08/19/2022		201,586		(9)			(9)		570	570			
P5220821858	SCHERTZ	TX		08/19/2022		182,024		(8)			(8)		515	515			
P5220821868	CARROLLTON	TX		10/17/2022		344,195		(59)			(59)		656	656			
P5220821895	MINNEAPOLIS	MN		09/30/2022		264,870		(323)			(323)		10,445	10,445			
P5220821940	DAVIE	FL		08/31/2022		1,622,336		(74)			(74)		4,514	4,514			
P5220821955	NEW ORLEANS	LA		09/13/2022		215,046		(47)			(47)		410	410			
P5220821961	RIVIERA BEACH	FL		09/13/2022		173,285		(41)			(41)		306	306			
P5220821964	DISCOVERY BAY	CA		09/06/2022		360,531		52			52		997	997			
P5220821970	OVIEDO	FL		09/07/2022		429,897		(76)			(76)		767	767			
P5220821988	PLANT CITY	FL		08/25/2022		332,893		(80)			(80)		607	607			
P5220822011	WASHINGTON	DC		08/17/2022		958,935		(243)			(243)		1,470	1,470			
P5220822015	COLTS NECK	NJ		09/09/2022		1,293,055		(189)			(189)		11,642	11,642			
P5220822027	EWA BEACH	HI		09/01/2022		842,613		100			100						
P5220822031	MONTEBELLO	CA		08/05/2022		225,909		(37)			(37)		925	925			
P5220822043	LIVERMORE	CO		09/13/2022		272,008		(71)			(71)		545	545			
P5220822044	DAYTONA BEACH	FL		10/12/2022		497,110		(140)			(140)		1,386	1,386			
P5220822056	ARIZONA CITY	AZ		07/18/2022		246,250		(55)			(55)						
P5220822059	DENVER	CO		08/26/2022		992,051		8			8						
P5220822067	HOMESTEAD	FL		09/08/2022		191,092		(50)			(50)		391	391			
P5220822068	HOMESTEAD	FL		09/15/2022		190,872		(48)			(48)		391	391			
P5220822076	MARIETTA	GA		09/01/2022		523,980		(124)			(124)		926	926			
P5220822078	SAINT CLOUD	FL		09/02/2022		262,014		(10)			(10)		755	755			
P5220822085	HASLET	TX		08/26/2022		464,395		(82)			(82)						
P5220822094	BROKEN BOW	OK		09/12/2022		1,675,249		(460)			(460)		4,439	4,439			
P5220822117	CAPE CORAL	FL		09/13/2022		412,950		(101)			(101)		2,209	2,209			
P5220822121	SARASOTA	FL		08/31/2022		221,961		1			1		647	647			
P5220822126	LARGO	FL		09/23/2022		150,076		(14)			(14)		401	401			
P5220822146	BEAVERTON	OR		09/26/2022		854,761		(202)			(202)		1,512	1,512			
P5220822150	FOLEY	AL		09/06/2022		166,797		(23)			(23)		1,841	1,841			
P5220822161	LAS VEGAS	NV		10/04/2022		352,115		(12)			(12)						
P5220822164	BIRMINGHAM	AL		09/01/2022		137,717		(34)			(34)		299	299			
P5220822165	PHOENIX	AZ		08/24/2022		721,521		(214)			(214)		1,632	1,632			
P5220822167	HOMER GLEN	IL		09/27/2022		502,151		(132)			(132)		952	952			
P5220822174	CHICAGO	IL		07/27/2022		268,123		(65)			(65)		620	620			
P5220822178	FRISCO	TX		09/09/2022		1,381,610		(337)			(337)		2,561	2,561			
P5220822182	LEEDS	AL		09/30/2022		120,084		(31)			(31)		292	292			
P5220822200	ANGLETON	TX		09/15/2022		502,376		(128)			(128)		324	324			
P5220822202	REX	GA		09/09/2022		164,601		(47)			(47)		327	327			
P5220822206	MILWAUKEE	WI		09/20/2022		137,071		(35)			(35)		267	267			
P5220822226	SAN ANTONIO	TX		07/22/2022		239,028		(48)			(48)						
P5220822252	PITTSBURGH	PA		08/31/2022		111,830		(27)			(27)		199	199			
P5220822261	UNIVERSITY PLACE	WA		08/29/2022		1,055,120		(259)			(259)		1,971	1,971			
P5220822262	JONESBORO	AR		09/13/2022		111,230		(29)			(29)		155	155			
P5220822263	MARIETTA	GA		09/08/2022		308,410		(73)			(73)		770	770			
P5220822265	PORTSMOUTH	VA		10/19/2022		233,709		(55)			(55)		338	338			
P5220822278	SOUTH PADRE ISLAND	TX		09/15/2022		1,074,847		(262)			(262)		1,992	1,992			
P5220822291	PONTE VEDRA BEACH	FL		09/23/2022		309,602		(4)			(4)						

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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
P5220822295	OCOEE	FL		09/14/2022		453,747		(109)			(109)		820	820			
P5220822312	LAHAINA	HI		09/21/2022		303,439		(22)			(22)		1,190	1,190			
P5220822319	GREENFIELD	MA		09/19/2022		201,324		(50)			(50)		433	433			
P5220822320	MACOMB	MI		09/26/2022		687,385		(167)			(167)		2,135	2,135			
P5220822340	MIAMI	FL		10/17/2022		538,754		(206)			(206)		1,409	1,409			
P5220822346	RANGELEY	ME		09/09/2022		183,530		(43)			(43)		358	358			
P5220822348	LAKE CHARLES	LA		10/28/2022		284,484		(81)			(81)		590	590			
P5220822351	CLEVELAND	TN		09/26/2022		247,119		(13)			(13)		602	602			
P5220822365	HASLET	TX		10/19/2022		538,590		(121)			(121)		1,243	1,243			
P5220822372	ENCINO	CA		09/08/2022		270,138		(54)			(54)		677	677			
P5220822380	PANAMA CITY	FL		10/06/2022		1,129,032		(141)			(141)		1,755	1,755			
P5220822384	PAGOSA SPRINGS	CO		08/29/2022		282,260		(42)			(42)		848	848			
P5220822391	GRANBURY	TX		10/10/2022		383,523		22			22		877	877			
P5220822400	LINCOLN	NE		10/07/2022		161,550		(44)			(44)		292	292			
P5220822403	SPOTSYLVANIA	VA		08/31/2022		285,282		(70)			(70)		1,022	1,022			
P5220822433	HARLINGEN	TX		10/07/2022		174,952		(53)			(53)		372	372			
P5220822466	QUEEN CREEK	AZ		09/08/2022		399,017		(97)			(97)		739	739			
P5220822480	PHILADELPHIA	PA		08/31/2022		240,050		(43)			(43)						
P5220822483	TAMPA	FL		09/16/2022		361,221		(87)			(87)		653	653			
P5220822504	HOPKINS	SC		09/09/2022		202,808		(48)			(48)		522	522			
P5220822512	PALM SPRINGS	CA		09/03/2022		607,886		(111)			(111)		1,528	1,528			
P5220822515	STAR	ID		09/13/2022		389,448		(112)			(112)		1,220	1,220			
P5220822519	LAKE JACKSON	TX		09/23/2022		334,826		(89)			(89)		589	589			
P5220822520	RICKREALL	OR		10/03/2022		878,752		(68)			(68)		2,352	2,352			
P5220822533	LEXINGTON	KY		10/31/2022		152,474		(40)			(40)		1,757	1,757			
P5220822547	ATLANTA	GA		10/04/2022		310,962		(85)			(85)		378	378			
P5220822573	KATY	TX		09/29/2022		183,474		(13)			(13)		486	486			
P5220822579	POWELL	TN		10/17/2022		308,295		(85)			(85)		757	757			
P5220822586	DOUGLASVILLE	GA		09/30/2022		547,732		(69)			(69)		8,011	8,011			
P5220822599	EDGEWATER	FL		10/24/2022		227,719		(10)			(10)		593	593			
P5220822616	QUEEN CREEK	AZ		09/23/2022		849,195		(243)			(243)		14,530	14,530			
P5220822618	ANTIOCH	CA		09/02/2022		531,867		(29)			(29)		1,459	1,459			
P5220822619	SEWARD	NE		10/04/2022		257,348		(69)			(69)		562	562			
P5220822622	SHELTON	CT		10/07/2022		276,469		(82)			(82)		572	572			
P5220822626	HOUSTON	TX		10/07/2022		170,085		(24)			(24)		354	354			
P5220822628	ORANGE BEACH	AL		09/16/2022		2,037,898		(196)			(196)		7,836	7,836			
P5220822657	GLENDALE	AZ		09/07/2022		498,290		(118)			(118)		881	881			
P5220822683	MOUNT PLEASANT	SC		09/29/2022		1,372,507		(345)			(345)		2,970	2,970			
P5220822749	SUGARLOAF	CA		09/22/2022		170,183		(41)			(41)		429	429			
P5220922756	GREENSBORO	NC		09/30/2022		1,422,313		(377)			(377)		2,502	2,502			
P5220922760	LOS ANGELES	CA		09/19/2022		774,673		11			11						
P5220922771	SANTA ROSA BEACH	FL		10/14/2022		521,688		(115)			(115)		1,091	1,091			
P5220922785	WEST PALM BEACH	FL		09/27/2022		133,720		(36)			(36)						
P5220922804	WALKERTON	IN		10/21/2022		122,219		(27)			(27)		328	328			
P5220922813	SCOTTSDALE	AZ		08/25/2022		437,657		(44)			(44)		3,426	3,426			
P5220922828	HOLLISTER	CA		08/23/2022		338,182		(80)			(80)		275	275			
P5220922835	DAVENPORT	FL		09/15/2022		286,418		(33)			(33)		785	785			
P5220922838	BROKEN BOW	OK		08/26/2022		409,556		(6)			(6)		1,198	1,198			
P5220922843	CLERMONT	FL		08/25/2022		327,492		8			8		957	957			
P5220922846	CLERMONT	FL		08/25/2022		328,199		8			8		959	959			
P5220922851	FAR ROCKAWAY	NY		09/12/2022		485,277		(27)			(27)		1,331	1,331			

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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
P5220922874	NAPLES	FL		10/14/2022		580,620		(45)			(45)		1,544	1,544			
P5220922906	COSTA MESA	CA		09/20/2022		307,258		(238)			(238)		6,201	6,201			
P5220922933	EAGLE	ID		10/03/2022		1,535,727		(384)			(384)		2,422	2,422			
P5220922938	SPLENDORA	TX		10/06/2022		531,855		(182)			(182)		4,289	4,289			
P5220922952	CANTON	GA		10/15/2022		204,448		(50)			(50)		506	506			
P5220922967	TUCSON	AZ		09/22/2022		511,433		(129)			(129)		1,223	1,223			
P5220922970	OKLAHOMA CITY	OK		10/12/2022		134,018		(33)			(33)		211	211			
P5220922974	DUNEDIN	FL		10/03/2022		429,463		(6)			(6)		326	326			
P5220922997	DOUGLASVILLE	GA		09/14/2022		384,218		(103)			(103)		677	677			
P5220923004	ARGYLE	TX		10/31/2022		493,401		(72)			(72)		1,521	1,521			
P5220923025	ROY	UT		10/03/2022		760,450		(204)			(204)		1,358	1,358			
P5220923032	BRIGHTON	CO		10/07/2022		643,224		74			74		1,823	1,823			
P5220923044	BRENTWOOD	CA		09/14/2022		541,294		(42)			(42)		1,480	1,480			
P5220923048	ORLANDO	FL		09/27/2022		450,644		(193)			(193)		1,393	1,393			
P5220923054	MARCO ISLAND	FL		11/17/2022		302,682		(44)			(44)		540	540			
P5220923065	SANTA ROSA	CA		10/03/2022		559,516		64			64						
P5220923083	BAKERSFIELD	CA		09/01/2022		530,338		(156)			(156)		1,162	1,162			
P5220923085	RICHMOND HILL	NY		09/06/2022		464,335		(36)			(36)		1,241	1,241			
P5220923103	MONTEREY PARK	CA		09/29/2022		366,196		(41)			(41)		2,973	2,973			
P5220923134	QUAKERTOWN	PA		11/29/2022		370,930		(39)			(39)		659	659			
P5220923136	PANAMA CITY	FL		09/19/2022		199,401		(50)			(50)		318	318			
P5220923141	WATERBURY	CT		10/14/2022		240,201		(66)			(66)		462	462			
P5220923170	SUN CITY WEST	AZ		10/07/2022		398,989		(31)			(31)		1,061	1,061			
P5220923193	TURLOCK	CA		08/30/2022		330,106		(80)			(80)		809	809			
P5220923195	CROYDON	PA		08/22/2022		325,543		(98)			(98)		736	736			
P5220923199	ATLANTA	GA		08/19/2022		170,319		(23)			(23)		7,674	7,674			
P5220923203	HOUSTON	TX		08/31/2022		195,249		(50)			(50)		873	873			
P5220923209	STAFFORD SPRINGS	CT		09/02/2022		240,597		(20)			(20)		689	689			
P5220923211	CHULA VISTA	CA		08/31/2022		151,534		(74)			(74)		2,328	2,328			
P5220923214	BOULDER	CO		08/20/2022		107,455		(34)			(34)		243	243			
P5220923216	REUNION	FL		08/29/2022		157,222		(39)			(39)		396	396			
P5220923221	HILTON HEAD ISLAND	SC		08/19/2022		365,741		(117)			(117)		999	999			
P5220923225	SEMINOLE	FL		08/31/2022		133,705		(30)			(30)		298	298			
P5220923229	CHARLOTTE	NC		08/31/2022		255,148		(19)			(19)		609	609			
P5220923235	MORGANTON	GA		08/31/2022		500,603		(51)			(51)		4,139	4,139			
P5220923237	KISSIMMEE	FL		08/30/2022		259,630		(17)			(17)		512	512			
P5220923239	PORTLAND	OR		09/02/2022		266,227		(63)			(63)		633	633			
P5220923261	GULF SHORES	AL		09/02/2022		544,349		(143)			(143)		1,354	1,354			
P5220923314	WESLEY CHAPEL	FL		11/03/2022		816,368		(184)			(184)		857	857			
P5220923322	EAGLE	ID		10/25/2022		727,924		(64)			(64)						
P5220923330	WELLINGTON	FL		10/25/2022		558,390		(147)			(147)		657	657			
P5220923343	DALLAS	TX		10/17/2022		237,348		(50)			(50)						
P5220923353	LITTLE ROCK	AR		09/30/2022		86,981		(24)			(24)		168	168			
P5220923362	ORLANDO	FL		09/19/2022		163,185		(44)			(44)		294	294			
P5220923377	DESOTO	TX		10/15/2022		181,394		(49)			(49)		332	332			
P5220923401	BROOKLYN	NY		10/28/2022		933,802		(226)			(226)		2,427	2,427			
P5220923403	LOUISVILLE	KY		10/27/2022		113,214		(8)			(8)		189	189			
P5220923413	REDONDO BEACH	CA		10/17/2022		677,985		(49)			(49)		1,843	1,843			
P5220923417	FONTANA	CA		10/06/2022		449,775		(353)			(353)		6,671	6,671			
P5220923422	GWYNN OAK	MD		10/24/2022		244,130		(54)			(54)		386	386			
P5220923430	MIAMI	FL		10/07/2022		605,212		(67)			(67)		1,634	1,634			

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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
P5220923432	LOS ANGELES	CA		09/20/2022		354,824		(32)			(32)		630	630			
P5220923468	BRONX	NY		09/29/2022		691,094		(54)			(54)		1,890	1,890			
P5220923470	BRONX	NY		09/29/2022		803,655		(63)			(63)		2,198	2,198			
P5220923474	PHILADELPHIA	PA		10/31/2022		201,289		(17)			(17)		326	326			
P5220923518	LIVE OAK	TX		10/14/2022		226,745		(240)			(240)		498	498			
P5220923519	NEWTON	NJ		10/26/2022		254,754		(104)			(104)		978	978			
P5220923535	EL PASO	TX		10/03/2022		525,715		(134)			(134)		871	871			
P5220923542	LA VERGNE	TN		10/25/2022		261,615		(61)			(61)		776	776			
P5220923546	ST PETE BEACH	FL		10/24/2022		240,497		(63)			(63)		420	420			
P5220923549	STOCKTON	CA		08/25/2022		675,773		(164)			(164)		1,617	1,617			
P5220923563	CHANDLER	AZ		10/19/2022		254,095		(73)			(73)		501	501			
P5220923568	BARRINGTON	IL		10/11/2022		413,758		(36)			(36)		760	760			
P5220923571	STOCKTON	CA		10/14/2022									506	506			
P5220923590	MIAMI	FL		09/19/2022		652,843		(41)			(41)		1,789	1,789			
P5220923597	ALBUQUERQUE	NM		09/13/2022		212,790		(13)			(13)		570	570			
P5220923599	RIO RANCHO	NM		09/15/2022		210,298		(13)			(13)		563	563			
P5220923601	BIXBY	OK		09/14/2022		1,071,923		(66)			(66)		2,870	2,870			
P5220923603	NAPLES	FL		09/06/2022		393,760		(96)			(96)		982	982			
P5220923605	HOUSTON	TX		09/16/2022		695,942		(173)			(173)		1,777	1,777			
P5220923607	POWAY	CA		08/27/2022		796,281		(62)			(62)		10,649	10,649			
P5220923609	TRUCKEE	CA		09/14/2022		2,201,498		(83)			(83)						
P5220923619	QUEEN CREEK	AZ		10/17/2022		714,456		(56)			(56)		1,941	1,941			
P5220923631	PORT ST LUCIE	FL		09/30/2022		484,370		(122)			(122)		511	511			
P5220923634	LOGANVILLE	GA		08/05/2022		1,263,086		(322)			(322)		2,093	2,093			
P5220923656	WILMINGTON	DE		11/22/2022		106,607		(14)			(14)		170	170			
P5220923661	GILBERT	AZ		10/19/2022		607,394		(149)			(149)		1,204	1,204			
P5220923666	BETHANY	CT		10/22/2022		635,131		(168)			(168)		1,108	1,108			
P5220923685	FORT MYERS	FL		01/09/2023		460,628		(87)			(87)		900	900			
P5220923710	WATERBURY	CT		10/05/2022		131,016		(36)			(36)		240	240			
P5220923714	LAKEWOOD	WA		10/29/2022		541,870		(10)			(10)		984	984			
P5220923742	RIVERSIDE	CA		10/25/2022		230,936		(61)			(61)		544	544			
P5220923767	FREEHOLD	NJ		10/24/2022		255,496		(63)			(63)		648	648			
P5220923770	WEBSTER CITY	IA		10/31/2022		310,700		(73)			(73)		454	454			
P5220923780	TRENTON	MI		10/14/2022		264,372		(67)			(67)		442	442			
P5220923816	CALHOUN	GA		10/31/2022		135,934		(38)			(38)		261	261			
P5220923817	HENRICO	VA		10/20/2022		163,338		(22)			(22)		400	400			
P5220923832	NASHVILLE	TN		09/30/2022		550,014		(77)			(77)		868	868			
P5220923868	KATY	TX		11/08/2022		64,831		(1,385)			(1,385)		9,449	9,449			
P5220923877	NEWBURGH	NY		10/26/2022		430,765		(51)			(51)						
P5220923878	NEWBURGH	NY		11/09/2022		403,150		(60)			(60)						
P5220923882	NEWBURGH	NY		10/26/2022		406,044		(111)			(111)						
P5220923883	NEWBURGH	NY		10/26/2022		286,502		(43)			(43)						
P5220923888	NEWBURGH	NY		10/26/2022		322,245		(70)			(70)						
P5220923890	NEWBURGH	NY		10/20/2022		276,188		(57)			(57)						
P5220923891	NEWBURGH	NY		10/20/2022		223,110		(34)			(34)						
P5220923895	NEWBURGH	NY		10/20/2022		214,866		(32)			(32)						
P5220923959	CAPE CORAL	FL		10/26/2022		291,149		(50)			(50)		430	430			
P5220923972	CORAL SPRINGS	FL		09/13/2022		581,054		95			95		1,531	1,531			
P5220924043	JERSEY CITY	NJ		11/14/2022		1,424,942		(1,439)			(1,439)		6,666	6,666			
P5220924050	MADISON	MS		10/21/2022		268,015		(67)			(67)		480	480			
P5220924051	DALLAS	GA		10/24/2022		295,879		(71)			(71)		443	443			

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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
P5221024122	WOODBRIDGE	VA		10/21/2022		363,995		(11)			(11)		438	438			
P5221024140	DIBERVILLE	MS		11/16/2022		190,068		(28)			(28)		402	402			
P5221024150	ARIZONA CITY	AZ		09/01/2022		193,799		(34)			(34)		363	363			
P5221024151	DALLAS	TX		11/16/2022		1,288,484		(325)			(325)		2,596	2,596			
P5221024157	KALAMA	WA		06/20/2022		285,783		507			507		1,258	1,258			
P5221024164	WEATHERFORD	TX		11/14/2022		180,082		(35)			(35)		380	380			
P5221024166	HIALEAH	FL		07/06/2022		702,767		71			71		1,116	1,116			
P5221024172	HOUSTON	TX		11/01/2022		154,280		(46)			(46)		515	515			
P5221024218	ORANGE BEACH	AL		11/10/2022		1,039,621		(235)			(235)		2,103	2,103			
P5221024231	HERRIMAN	UT		10/27/2022		999,887							1,890	1,890			
P5221024232	LA PLACE	LA		10/31/2022		171,124		(26)			(26)		179	179			
P5221024239	WINNETKA	IL		10/27/2022		1,555,016		(443)			(443)		3,040	3,040			
P5221024244	PHOENIX	AZ		10/25/2022		1,534,230		(331)			(331)		3,298	3,298			
P5221024250	FULSHEAR	TX		12/08/2022		700,641		(67)			(67)		1,270	1,270			
P5221024255	HOUSTON	TX		11/14/2022		356,631		(84)			(84)		940	940			
P5221024267	BROOKFIELD	CT		11/09/2022		413,011		(49)			(49)		536	536			
P5221024270	AMELIA COURT HOUSE	VA		11/04/2022		246,671		(85)			(85)		2,772	2,772			
P5221024276	JACKSONVILLE	FL		11/07/2022		225,536		(53)			(53)		366	366			
P5221024282	MIAMI	FL		10/24/2022		429,483		(113)			(113)		856	856			
P5221024285	LAS VEGAS	NV		09/29/2022		311,214		(59)			(59)		550	550			
P5221024287	SANTA MARIA	CA		09/30/2022		657,513		(103)			(103)		1,542	1,542			
P5221024298	ALSTEAD	NH		11/17/2022		243,623		(50)			(50)		487	487			
P5221024334	PORT HUENEME	CA		10/14/2022		404,661		(60)			(60)		4,577	4,577			
P5221024350	TIMONIUM	MD		10/17/2022		688,245		(49)			(49)		1,166	1,166			
P5221024352	OXNARD	CA		10/14/2022		391,634		(56)			(56)		2,662	2,662			
P5221024357	DURANT	OK		11/09/2022		185,653		(42)			(42)		442	442			
P5221024362	KATY	TX		11/04/2022		361,432		(80)			(80)		750	750			
P5221024371	COCHRANVILLE	PA		10/31/2022		362,310		(111)			(111)		787	787			
P5221024398	LITTLETON	CO		11/10/2022		676,402		(107)			(107)		1,641	1,641			
P5221024423	MANISTEE	MI		10/25/2022		101,047		(27)			(27)		137	137			
P5221024427	MONTGOMERY	AL		11/10/2022		218,702		(21)			(21)		350	350			
P5221024470	SPRINGDALE	AR		11/08/2022		570,432		(118)			(118)		1,610	1,610			
P5221024525	OAKWOOD	GA		11/03/2022		438,957		(58)			(58)		930	930			
P5221024527	OAKWOOD	GA		11/03/2022		439,465		(62)			(62)		930	930			
P5221024537	NORTH RICHLAND HILLS	TX		10/06/2022		272,983		(64)			(64)		646	646			
P5221024539	LAS VEGAS	NV		10/07/2022		276,929		(79)			(79)		618	618			
P5221024543	LANSING	IL		10/12/2022		253,423		(50)			(50)		616	616			
P5221024544	LOMPOC	CA		11/04/2022		558,448		(66)			(66)		725	725			
P5221024547	WATERBURY	CT		08/08/2022		287,013		(64)			(64)		566	566			
P5221024555	SPOKANE	WA		10/06/2022		353,206		(53)			(53)		595	595			
P5221024565	FLOWER MOUND	TX		09/30/2022		287,414		(295)			(295)		2,149	2,149			
P5221024584	LONG BEACH	CA		10/19/2022		302,078		(87)			(87)		658	658			
P5221024595	PIEDMONT	SC		11/10/2022		268,514		(70)			(70)		1,684	1,684			
P5221024597	PALM BAY	FL		12/16/2022		207,228		(36)			(36)		441	441			
P5221024603	HOHENWALD	TN		11/10/2022		414,011		(122)			(122)		1,002	1,002			
P5221024611	CEDAR LAKE	IN		10/31/2022									165	165			
P5221024617	NORTH MYRTLE BEACH	SC		11/04/2022		363,883		(90)			(90)		932	932			
P5221024633	HOUSTON	TX		11/18/2022		995,443		(266)			(266)		1,777	1,777			
P5221024653	RICHMOND	TX		10/21/2022		357,037		(76)			(76)		1,000	1,000			
P5221024673	SANTA MARIA	CA		11/03/2022		523,663		(106)			(106)		1,254	1,254			
P5221024675	MIDLAND	TX		11/01/2022		789,584		(180)			(180)		1,117	1,117			

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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
P5221024701	RIVER VALE	NJ		12/09/2022		1,321,344		(12)			(12)						
P5221024703	HUGER	SC		12/09/2022		373,924		(30)			(30)		501	501			
P5221024714	LOWELL	MA		08/26/2022		180,445		(17)			(17)		420	420			
P5221024716	LEMONT	IL		09/23/2022		127,373		(20)			(20)		1,273	1,273			
P5221024718	MONROE	CT		09/30/2022		147,682		(19)			(19)		1,315	1,315			
P5221024748	ATTLEBORO	MA		10/24/2022		300,799		(54)			(54)		812	812			
P5221024752	NASHVILLE	TN		09/30/2022		318,259		7			7						
P5221024774	LEMONT	IL		09/28/2022		141,644		(20)			(20)		1,272	1,272			
P5221024820	MARATHON	FL		11/08/2022		1,311,287		(270)			(270)		2,595	2,595			
P5221024830	CARLTON	OR		11/15/2022		269,268		(67)			(67)		600	600			
P5221024832	LOUISVILLE	KY		11/15/2022		131,954		(36)			(36)		258	258			
P5221024842	HUNTINGTON BEACH	CA		10/27/2022									557	557			
P5221024850	SPRING HILL	FL		11/22/2022		262,640		(28)			(28)		1,009	1,009			
P5221024860	MIRAMAR	FL		11/03/2022		299,552		(73)			(73)		468	468			
P5221024881	WOODSTOCK	GA		11/03/2022		283,293		(47)			(47)		2,693	2,693			
P5221024888	FRESNO	CA		11/16/2022		145,994		(14)			(14)		1,776	1,776			
P5221024890	SOUTH EUCLID	OH		08/24/2022		117,023		(13)			(13)		168	168			
P5221024892	CHEEKTOWAGA	NY		10/05/2022		192,032		(62)			(62)		473	473			
P5221024914	AUSTIN	TX		11/14/2022									734	734			
P5221024920	NORTH CONWAY	NH		10/28/2022		390,205		(95)			(95)		599	599			
P5221024959	HOT SPRINGS	AR		11/21/2022		311,622		(71)			(71)		441	441			
P5221024975	HASLET	TX		11/09/2022		615,200		(38)			(38)		2,929	2,929			
P5221024988	DULUTH	GA		11/22/2022		170,696		(62)			(62)		1,939	1,939			
P5221025002	MILL CREEK	IN		01/06/2023		358,320		(67)			(67)		683	683			
P5221025004	CHALMETTE	LA		11/14/2022		178,148		(44)			(44)		301	301			
P5221025053	MIAMI	FL		11/14/2022		1,555,601		(428)			(428)		2,895	2,895			
P5221025061	BLAINE	TN		11/14/2022		388,387		(92)			(92)		815	815			
P5221025067	CENTER BARNSTEAD	NH		11/18/2022		242,160		(51)			(51)		449	449			
P5221025073	STRONGSVILLE	OH		11/29/2022		150,811		(33)			(33)		310	310			
P5221025099	JACKSON	TN		11/10/2022		151,799		(42)			(42)		368	368			
P5221025114	CHERRY LOG	GA		11/04/2022		273,645		(68)			(68)		1,062	1,062			
P5221025116	HERMITAGE	TN		11/22/2022		338,460		(96)			(96)		402	402			
P5221025123	HERNANDO	MS		11/17/2022		458,880		(43)			(43)		1,196	1,196			
P5221025131	ATLANTA	GA		11/15/2022		293,362		(15)			(15)		487	487			
P5221025164	WESTBURY	NY		10/31/2022		522,962		(131)			(131)		845	845			
P5221025168	JACKSONVILLE	FL		11/10/2022		215,072		(52)			(52)		328	328			
P5221025199	HAMILTON	NJ		10/17/2022		142,163		(34)			(34)		319	319			
P5221025201	ORLANDO	FL		10/06/2022		1,016,574		(227)			(227)		3,069	3,069			
P5221025203	LAREDO	TX		12/22/2022		212,414		(40)			(40)		307	307			
P5221025213	CANTON	GA		11/28/2022		331,023		(80)			(80)		504	504			
P5221025231	POMPANO BEACH	FL		10/21/2022		206,831		(57)			(57)		397	397			
P5221025234	GROTON	CT		12/15/2022		175,471		(28)			(28)		314	314			
P5221025245	ALLEN	TX		11/07/2022		496,236		(162)			(162)		3,128	3,128			
P5221025268	GROSSE POINTE SHORES	MI		12/15/2022		597,450		(99)			(99)		891	891			
P5221025270	LAUREL	MD		11/02/2022		433,207		(111)			(111)		872	872			
P5221025296	PHILADELPHIA	PA		12/27/2022		110,674		(8)			(8)		191	191			
P5221025331	KILGORE	TX		12/30/2022		277,099		(35)			(35)		406	406			
P5221025332	DALLAS	TX		12/05/2022		314,897		(283)			(283)		7,961	7,961			
P5221025335	AURORA	CO		12/02/2022		315,370		(14)			(14)		589	589			
P5221125388	SAINT LOUIS	MO		12/19/2022		188,688		(37)			(37)		821	821			
P5221125394	CAPE CORAL	FL		05/09/2022		375,865		25			25		871	871			

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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
P5221125407	SPRINGFIELD	MA		01/13/2023		171,455		(26)			(26)						
P5221125412	DALLAS	TX		11/23/2022									1,632	1,632			
P5221125437	MOUNT AIRY	MD		01/05/2023		272,516		(6)			(6)		345	345			
P5221125453	ROWLETT	TX		10/26/2022		292,367		(66)			(66)		642	642			
P5221125455	WINTER HAVEN	FL		10/31/2022		278,151		(53)			(53)		529	529			
P5221125457	BOYNTON BEACH	FL		10/26/2022		272,148		(48)			(48)		805	805			
P5221125461	MOUNTAIN HOME	ID		10/26/2022		175,686		(3)			(3)						
P5221125464	SOUTH KINGSTOWN	RI		10/31/2022		365,882		(32)			(32)		2,266	2,266			
P5221125468	FORT WORTH	TX		11/21/2022		304,547		(54)			(54)		620	620			
P5221125471	MORROW	GA		12/09/2022		232,255		(38)			(38)		425	425			
P5221125516	ALAMO HEIGHTS	TX		12/01/2022		677,406		(160)			(160)		1,107	1,107			
P5221125522	MONTGOMERY	TX		11/16/2022		344,083		(64)			(64)		826	826			
P5221125524	ROME	GA		11/15/2022		170,617		(48)			(48)		325	325			
P5221125527	STONE MOUNTAIN	GA		12/09/2022		233,459		(44)			(44)		704	704			
P5221125528	JACKSONVILLE	FL		12/12/2022		270,151		(54)			(54)		685	685			
P5221125530	SAN ANTONIO	TX		12/19/2022		430,607		(95)			(95)		826	826			
P5221125575	CORRALES	NM		12/09/2022		972,131		(338)			(338)		5,782	5,782			
P5221125579	IRVINE	CA		12/06/2022		2,567,500							7,026	7,026			
P5221125583	VISALIA	CA		01/04/2023		165,856		(21)			(21)		319	319			
P5221125586	TUTTLE	OK		11/23/2022		202,129		(31)			(31)		512	512			
P5221125593	LOXAHATCHEE	FL		11/18/2022		558,069		(115)			(115)		815	815			
P5221125615	ANKENY	IA		12/14/2022		732,308		(104)			(104)		1,155	1,155			
P5221125661	SHREVEPORT	LA		11/18/2022		131,846		(23)			(23)		224	224			
P5221125695	DAVENPORT	FL		12/12/2022		417,299		(36)			(36)		601	601			
P5221125757	ANNAPOLIS	MD		11/02/2022		414,994		(38)			(38)		856	856			
P5221125759	BAILEY	CO		11/01/2022		168,343		(35)			(35)		336	336			
P5221125761	HOFFMAN ESTATES	IL		11/08/2022		268,430		(35)			(35)		524	524			
P5221125764	JOLIET	IL		11/07/2022		560,335		(122)			(122)		1,052	1,052			
P5221125787	SCOTTDALE	GA		12/02/2022		391,072		(79)			(79)		526	526			
P5221125811	ORLANDO	FL		12/30/2022		834,872		(156)			(156)		1,509	1,509			
P5221125825	BRISTOL	TN		12/19/2022		176,207		(35)			(35)		223	223			
P5221125828	PORTERVILLE	CA		01/04/2023		138,997		(23)			(23)		294	294			
P5221125832	LOUISVILLE	KY		12/23/2022									329	329			
P5221125837	ROSWELL	GA		12/06/2022		609,315		(94)			(94)		1,302	1,302			
P5221125856	DECATUR	GA		12/19/2022		198,432		(38)			(38)		238	238			
P5221125868	ORANGE BEACH	AL		12/09/2022		380,723		(37)			(37)		518	518			
P5221125870	CHANDLER	AZ		12/01/2022		400,489		(41)			(41)		636	636			
P5221125874	SUGAR LAND	TX		11/10/2022		677,171		(110)			(110)		1,181	1,181			
P5221125880	CYPRESS	TX		10/28/2022		471,923		(56)			(56)		952	952			
P5221125884	LARGO	FL		11/10/2022		344,435		(28)			(28)		695	695			
P5221125891	LAREDO	TX		12/15/2022		302,965		(37)			(37)		492	492			
P5221125906	JACKSONVILLE	FL		12/15/2022		144,274		(32)			(32)		255	255			
P5221125921	CLEARWATER	FL		12/16/2022		748,648		(164)			(164)		1,301	1,301			
P5221125934	PINELLAS PARK	FL		12/06/2022		827,231		(179)			(179)		1,287	1,287			
P5221125937	SLIDELL	LA		12/12/2022		253,287		(64)			(64)		416	416			
P5221125959	MONROE	GA		12/09/2022		214,826		(74)			(74)		101,173	101,173			
P5221125980	DENTON	TX		12/06/2022		156,040		(32)			(32)		187	187			
P5221125993	SOUR LAKE	TX		12/07/2022		265,230		(37)			(37)		106	106			
P5221126020	NEWPORT NEWS	VA		12/02/2022		255,649		(43)			(43)		1,580	1,580			
P5221126049	PLYMOUTH	MN		12/16/2022		476,820		(115)			(115)		249	249			
P5221126056	LOUISVILLE	KY		12/22/2022		227,133		(44)			(44)		1,475	1,475			

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	2	3					8	9	10	11	12	13					
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P5221126073	STRATFORD	CT		12/05/2022		340,315		(85)			(85)		762	762			
P5221126093	HAMPTON	NJ		11/29/2022		605,255		(133)			(133)		878	878			
P5221126108	READING	PA		12/23/2022		103,266		(20)			(20)		141	141			
P5221126114	LAS VEGAS	NV		11/28/2022		337,345		(73)			(73)		618	618			
P5221126121	SCOTTSDALE	AZ		01/19/2023		712,694		(26)			(26)						
P5221126129	LAGUNA NIGUEL	CA		11/14/2022		1,049,199		(54)			(54)						
P5221126134	MIAMI	FL		01/09/2023		224,737		(1,097)			(1,097)		90,744	90,744			
P5221126142	ROYAL PALM BEACH	FL		12/02/2022		154,922		(45)			(45)		603	603			
P5221126153	BRIDGEPORT	CT		01/20/2023		267,600		(44)			(44)		463	463			
P5221126164	LYNDHURST	OH		12/14/2022		211,492		(48)			(48)		423	423			
P5221126176	NEW ORLEANS	LA		12/07/2022		132,947		(11)			(11)		177	177			
P5221126177	BEAUMONT	TX		01/06/2023		318,732		(51)			(51)		298	298			
P5221126185	LEANDER	TX		01/13/2023		494,609		(75)			(75)		1,879	1,879			
P5221126191	CUTLER BAY	FL		12/09/2022		158,251		(339)			(339)		21,215	21,215			
P5221126198	ALLENTOWN	PA		12/07/2022		138,202		(12)			(12)		185	185			
P5221126235	TOMBALL	TX		12/21/2022		298,558		(81)			(81)		696	696			
P5221126250	PORT SAINT LUCIE	FL		12/07/2022		303,732		(76)			(76)		707	707			
P5221126253	BROOMFIELD	CO		12/27/2022									2,414	2,414			
P5221126264	JACKSON	MS		01/09/2023		152,405		(2)			(2)		226	226			
P5221126272	HEBER SPRINGS	AR		12/16/2022		116,911		(22)			(22)		183	183			
P5221126277	CHARLESTOWN	MA		12/13/2022		776,164		(203)			(203)		1,473	1,473			
P5221126282	BOCA RATON	FL		12/12/2022		673,757		(104)			(104)		1,086	1,086			
P5221126291	NAPLES	FL		12/29/2022		625,956		(107)			(107)		1,117	1,117			
P5221126299	GREENEVILLE	TN		12/22/2022		246,517		(50)			(50)		431	431			
P5221126313	FRISCO	TX		11/17/2022		533,758		(97)			(97)		1,087	1,087			
P5221126314	FORT LAUDERDALE	FL		01/06/2023		661,915		(24)			(24)						
P5221126319	PEORIA	AZ		12/28/2022		979,598		(578)			(578)		4,494	4,494			
P5221126323	FREEPORT	FL		12/20/2022		431,758		(93)			(93)		606	606			
P5221126332	LAKELAND	FL		12/09/2022		330,755		(66)			(66)		618	618			
P5221126334	GLOCESTER	RI		12/16/2022		696,049		(134)			(134)		2,135	2,135			
P5221126336	MIRAMAR BEACH	FL		12/19/2022		556,789		(212)			(212)		15,896	15,896			
P5221126344	CONVERSE	TX		01/03/2023		345,779		17			17		589	589			
P5221126361	CHICAGO	IL		12/29/2022		360,123		(57)			(57)						
P5221126369	RIVER EDGE	NJ		02/06/2023		682,812		(34)			(34)		826	826			
P5221126380	KELLER	TX		12/16/2022		403,117		(94)			(94)		695	695			
P5221126399	HOSCHTON	GA		12/08/2022		515,570		(97)			(97)		1,390	1,390			
P5221126420	WYOMING	MN		12/15/2022		395,153		(110)			(110)		1,198	1,198			
P5221126421	DAVIDSONVILLE	MD		01/09/2023		614,176		(132)			(132)		1,225	1,225			
P5221226441	HENDERSON	NV		12/21/2022		654,897		(160)			(160)		4,582	4,582			
P5221226451	IMPERIAL BCH	CA		12/20/2022		2,015,775		(397)			(397)		4,791	4,791			
P5221226471	CHERRY LOG	GA		01/04/2023		399,312		(93)			(93)		583	583			
P5221226492	DUNN	NC		04/10/2023		138,322		(29)			(29)		182	182			
P5221226509	DAYTON	OH		12/22/2022		123,897		(28)			(28)		242	242			
P5221226513	OCEANSIDE	CA		12/13/2022		255,448		(67)			(67)		489	489			
P5221226516	CHELSEA	AL		01/10/2023		299,016		(55)			(55)		774	774			
P5221226527	ABBEVILLE	AL		01/17/2023		196,762		(20)			(20)		380	380			
P5221226545	LAKE WORTH	FL		12/09/2022		145,912		(31)			(31)		279	279			
P5221226548	TARPON SPRINGS	FL		01/24/2023		210,178		(48)			(48)		335	335			
P5221226581	SEASIDE	CA		12/12/2022		328,211		(307)			(307)		2,489	2,489			
P5221226585	BARTLETT	TN		12/20/2022		417,184		(237)			(237)		21,761	21,761			
P5221226595	WITTMANN	AZ		12/15/2022		488,974		(51)			(51)		1,052	1,052			

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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
P5221226603	THEODORE	AL		02/10/2023		391,843		(58)			(58)		158	158			
P5221226605	PANAMA CITY BEACH	FL		12/30/2022		164,819		(38)			(38)		291	291			
P5221226614	BLOOMFIELD HILLS	MI		01/17/2023		489,111		(92)			(92)		987	987			
P5221226639	CLAYTON	NC		01/05/2023									967	967			
P5221226655	ATLANTA	GA		12/23/2022		668,910		(106)			(106)		1,226	1,226			
P5221226664	BEAUFORT	SC		12/27/2022		1,012,639		(260)			(260)		1,692	1,692			
P5221226699	MANCHESTER	MI		01/12/2023		256,655		(61)			(61)		276	276			
P5221226701	CUMBERLAND	VA		01/06/2023		250,838		(38)			(38)		309	309			
P5221226709	DENTON	TX		12/30/2022		469,991		(103)			(103)		624	624			
P5221226714	HILLSBORO	TX		01/09/2023		199,794		(42)			(42)		250	250			
P5221226717	PALM BEACH GARDENS	FL		01/26/2023		964,443		(177)			(177)		2,461	2,461			
P5221226720	ZEPHYRHILLS	FL		01/27/2023		201,913		(533)			(533)		28,626	28,626			
P5221226730	NASHUA	NH		01/06/2023		318,160		(76)			(76)		576	576			
P5221226737	APOPKA	FL		12/30/2022		205,824		(14)			(14)						
P5221226768	SAN ANTONIO	TX		01/04/2023		920,630		(159)			(159)		943	943			
P5221226779	BALTIMORE	MD		01/25/2023		197,015		(51)			(51)		449	449			
P5221226787	KINGSPORT	TN		01/11/2023		166,419		(10)			(10)		220	220			
P5221226796	CASTLE ROCK	CO		12/29/2022		112,601		(169)			(169)		813	813			
P5221226800	TRAVELERS REST	SC		01/06/2023		561,080		(113)			(113)		783	783			
P5221226805	NEW MILFORD	CT		01/26/2023		386,164		(78)			(78)		646	646			
P5221226832	ALVA	FL		12/22/2022		482,705		(99)			(99)		719	719			
P5221226859	SOUTHLAKE	TX		01/16/2023		1,227,547		(232)			(232)		800	800			
P5221226863	CORONA	CA		01/06/2023		514,170		(326)			(326)		7,839	7,839			
P5221226882	OXFORD	GA		01/10/2023		332,031		(49)			(49)		299	299			
P5221226893	PALISADE	CO		12/29/2022		340,923		(86)			(86)		983	983			
P5221226909	MORROW	GA		01/10/2023		217,007		(41)			(41)		424	424			
P5221226975	LAS VEGAS	NV		01/13/2023		161,985		(30)			(30)		298	298			
P5221227000	MIAMI	FL		01/19/2023		454,906		(53)			(53)		970	970			
P5221227002	CRYSTAL BEACH	TX		01/26/2023		447,034		(98)			(98)		5,195	5,195			
P5221227006	ACWORTH	GA		01/13/2023		409,637		(62)			(62)		577	577			
P5221227018	ABERDEEN	WA		01/04/2023		556,212		(107)			(107)		1,841	1,841			
P5221227053	HUNTSVILLE	AL		02/03/2023		349,828		(57)			(57)		365	365			
P5221227066	REDFORD	MI		12/30/2022		106,065		(8)			(8)		153	153			
P5221227077	REDFORD	MI		12/30/2022		107,825		(5)			(5)		204	204			
P5221227079	COLORADO SPRINGS	CO		01/24/2023		268,172		(58)			(58)						
P5221227112	JUPITER	FL		01/09/2023		457,647		(60)			(60)		897	897			
P5221227113	REDFORD	MI		12/30/2022		112,307		(26)			(26)		197	197			
P5221227124	GREENSBORO	GA		01/30/2023		845,011		(150)			(150)		992	992			
P5221227126	EDMONDS	WA		12/29/2022		1,103,073		(190)			(190)		2,070	2,070			
P5221227149	BALTIMORE	MD		12/28/2022		233,307		(18)			(18)		229	229			
P5221227154	COVINGTON	GA		01/06/2023		160,323		(32)			(32)		226	226			
P5221227159	WILLIAMSBURG	VA		01/20/2023		175,764		(27)			(27)		374	374			
P5221227192	SALEM	OR		01/19/2023		432,979		(28)			(28)						
P5221227203	WELLINGTON	FL		01/09/2023		822,065		(155)			(155)		1,150	1,150			
P5221227224	SEFFNER	FL		01/17/2023		383,937		(52)			(52)		420	420			
P5221227241	HAMPTON	VA		03/06/2023		176,407		(49)			(49)		190	190			
P5221227242	STORRS	CT		01/13/2023		218,329		(35)			(35)		332	332			
P5221227249	BURLESON	TX		01/17/2023		492,746		(92)			(92)		670	670			
P5221227252	ELIZABETH	NJ		12/27/2022		372,990		(39)			(39)		548	548			
P5221227253	PHOENIX	AZ		12/28/2022		874,236		(140)			(140)		1,523	1,523			
P5221227254	SCOTTSDALE	AZ		12/28/2022		1,029,236		(90)			(90)		1,815	1,815			

SCHEDULE B - PART 3

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
P5221227268	DORAL	FL		01/24/2023		485,000		(87)			(87)		879	879			
P5221227304	SCOTTSDALE	AZ		01/24/2023		1,182,478		(246)			(246)		5,392	5,392			
P5221227318	KANSAS CITY	MO		12/21/2022		123,929		(11)			(11)		208	208			
P5230127353	WASHINGTON	IN		01/30/2023		99,001		(6)			(6)		154	154			
P5230127371	SOUTHAVEN	MS		01/20/2023		444,630		(34)			(34)		872	872			
P5230127387	BROWNS MILLS	NJ		01/27/2023		258,521		(28)			(28)		432	432			
P5230127410	MILPITAS	CA		02/06/2023		366,916		(48)			(48)		585	585			
P5230127414	NAPLES	FL		01/26/2023		387,149		(42)			(42)		11,756	11,756			
P5230127448	BOERNE	TX		01/13/2023		511,754		(105)			(105)		881	881			
P5230127504	HAINES CITY	FL		01/31/2023		276,535		(36)			(36)		659	659			
P5230127509	THOMASVILLE	NC		01/19/2023		150,054		(35)			(35)		145	145			
P5230127571	DUNCANVILLE	TX		01/31/2023		173,483		(13)			(13)		326	326			
P5230127630	MCDONOUGH	GA		02/03/2023		420,156		(18)			(18)		920	920			
P5230127642	LEAVENWORTH	WA		02/08/2023		792,676		(129)			(129)		1,962	1,962			
P5230127773	SANDIA PARK	NM		02/10/2023		285,049		(220)			(220)		10,848	10,848			
P5230127892	SOUTH LAKE TAHOE	CA		02/06/2023		2,195,460		(638)			(638)		4,530	4,530			
P5230127897	SOUTH JORDAN	UT		01/25/2023		592,930		(95)			(95)		1,117	1,117			
P5230127912	BLOOMINGTON	CA		01/26/2023		384,251		(107)			(107)		722	722			
P5230127917	JAMAICA	NY		01/26/2023		350,246		(64)			(64)		893	893			
P5230127918	SACHSE	TX		02/23/2023		552,948		(55)			(55)		758	758			
P5230127935	COVINGTON	LA		02/13/2023		471,459		(68)			(68)		1,465	1,465			
P5230127955	BEDFORD	TX		01/31/2023		378,575		(82)			(82)		569	569			
P5230127964	MYRTLE BEACH	SC		02/24/2023		319,717		(43)			(43)		675	675			
P5230127967	COOKEVILLE	TN		03/07/2023		254,698		(62)			(62)		1,345	1,345			
P5230128015	LAKE ARROWHEAD	CA		01/27/2023									1,235	1,235			
P5230128026	LAKE ARROWHEAD	CA		02/03/2023		1,040,932		(235)			(235)		2,168	2,168			
P5230128032	CANTON	GA		01/31/2023		506,301		(16)			(16)		896	896			
P5230128038	NEW ORLEANS	LA		01/30/2023		75,452		(6)			(6)		162	162			
P5230128054	SPRINGVILLE	UT		01/09/2023		582,686		(137)			(137)		996	996			
P5230128070	EATONTON	GA		02/13/2023		591,679		(139)			(139)		902	902			
P5230128130	MANCHESTER	NJ		03/13/2023		122,383		(2)			(2)		804	804			
P5230128191	SAN ANTONIO	TX		03/01/2023		145,045		(43)			(43)		394	394			
P5230128205	WESLEY CHAPEL	FL		03/30/2023		326,380		(60)			(60)		644	644			
P5230128207	EL PRADO	NM		03/13/2023		607,503		(72)			(72)		831	831			
P5230128226	BRIDGEPORT	CT		10/14/2022		144,859		(32)			(32)		302	302			
P5230128277	NEW ORLEANS	LA		02/24/2023		291,396		(252)			(252)		15,246	15,246			
P5230128292	QUINLAN	TX		02/22/2023		235,628		(15)			(15)		361	361			
P5230128313	DALLAS	TX		01/23/2023		103,570		(30)			(30)		29,146	29,146			
P5230128376	RICHMOND	TX		03/22/2023		239,929		(33)			(33)		1,341	1,341			
P5230128388	MABANK	TX		02/03/2023		286,092		(23)			(23)		359	359			
P5230128414	LEBANON	TN		02/24/2023		1,162,196		(183)			(183)		2,263	2,263			
P5230128415	LUBBOCK	TX		05/02/2023		118,440		(33)			(33)		221	221			
P5230128442	FORT MYERS	FL		02/28/2023		490,591		(70)			(70)		887	887			
P5230128450	SPRING	TX		02/27/2023		330,743		(37)			(37)		1,852	1,852			
P5230128461	MIAMI	FL		02/28/2023		507,112		(107)			(107)		955	955			
P5230128491	CYPRESS	TX		02/28/2023		428,107		(89)			(89)		656	656			
P5230128501	NORTH MIAMI BEACH	FL		03/17/2023		423,980		(91)			(91)		1,085	1,085			
P5230228584	ODESSA	TX		03/23/2023		251,140		(27)			(27)		409	409			
P5230228606	FLAGSTAFF	AZ		02/24/2023		545,449		(75)			(75)		1,207	1,207			
P5230228725	ATLANTA	GA		03/31/2023		187,488		(58)			(58)		383	383			
P5230228727	HALLANDALE BEACH	FL		03/02/2023		569,241		(78)			(78)		947	947			

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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
P5230228748	SAN ANTONIO	TX		02/22/2023		442,253		(115)			(115)		962	962			
P5230228799	DESTIN	FL		02/10/2023		903,313		(276)			(276)		1,952	1,952			
P5230228801	AUSTIN	TX		03/03/2023		181,880		(17)			(17)		346	346			
P5230228822	LA PUENTE	CA		02/17/2023		500,474		(124)			(124)		1,090	1,090			
P5230228855	TEMPE	AZ		03/01/2023		532,120		(138)			(138)						
P5230228856	QUEEN CREEK	AZ		03/01/2023		494,767		(102)			(102)						
P5230228862	TEMPE	AZ		03/09/2023		494,767		(102)			(102)						
P5230228863	QUEEN CREEK	AZ		03/01/2023		634,322		(118)			(118)						
P5230228865	TEMPE	AZ		03/01/2023		542,594		(112)			(112)						
P5230228867	TEMPE	AZ		03/09/2023		527,751		(109)			(109)						
P5230228920	WEST HAVEN	CT		03/09/2023		748,370		(181)			(181)		1,191	1,191			
P5230228939	ATLANTA	GA		03/14/2023		261,766		(19)			(19)		39	39			
P5230228942	DENVER	CO		03/07/2023		160,897		(47)			(47)		337	337			
P5230228944	DENVER	CO		03/07/2023		187,952		(62)			(62)		392	392			
P5230228958	COPLEY	OH		02/23/2023		101,413		(13)			(13)		214	214			
P5230228969	JACKSONVILLE	FL		05/15/2023		177,758		(36)			(36)		384	384			
P5230228977	RUSKIN	FL		03/16/2023		236,314		(50)			(50)		501	501			
P5230228980	KIAWAH ISLAND	SC		02/28/2023		384,485		(61)			(61)		660	660			
P5230228983	FAIRPLAY	MD		03/22/2023		249,596		(69)			(69)		462	462			
P5230228996	NOBLESVILLE	IN		03/24/2023		281,551		(39)			(39)		481	481			
P5230229004	BARSTOW	CA		02/24/2023		202,389		(24)			(24)		361	361			
P5230229005	BARSTOW	CA		02/24/2023		191,983		(7)			(7)		347	347			
P5230229032	HOOVER	AL		03/06/2023		513,403		(95)			(95)		783	783			
P5230229035	LAGUNA WOODS	CA		03/22/2023		310,907		(92)			(92)		663	663			
P5230229048	ROANOKE	VA		03/15/2023		392,496		(80)			(80)		826	826			
P5230229053	SAN ANTONIO	TX		04/18/2023		199,063		(1)			(1)		107	107			
P5230229055	MILLINGTON	TN		03/09/2023		223,566		(12)			(12)		377	377			
P5230229059	MORGANVILLE	NJ		03/28/2023		894,392		(217)			(217)		1,345	1,345			
P5230229063	LEESBURG	FL		03/03/2023		439,455		(103)			(103)		935	935			
P5230229078	CAPE CORAL	FL		03/16/2023		140,604		9			9		623	623			
P5230229089	CHICOPEE	MA		03/22/2023		250,542		2			2		509	509			
P5230229091	RICHFIELD	OH		03/20/2023		288,657		(40)			(40)		545	545			
P5230229118	KATY	TX		03/15/2023		654,540		(95)			(95)		1,032	1,032			
P5230229124	BOCA RATON	FL		02/17/2023		370,571		(75)			(75)		637	637			
P5230229180	KINNELON	NJ		01/26/2023		560,043		(112)			(112)		937	937			
P5230229188	SAN JOSE	CA		03/15/2023		404,297		(129)			(129)		1,458	1,458			
P5230229194	SAN TAN VALLEY	AZ		03/09/2023		396,366		61			61		785	785			
P5230229196	HIGHLAND PARK	IL		03/08/2023		207,102		(59)			(59)		403	403			
P5230229206	BRUNSWICK	GA		03/14/2023		737,038		(163)			(163)		1,031	1,031			
P5230229230	NORTH BRUNSWICK	NJ		04/11/2023		280,390		(67)			(67)		781	781			
P5230229233	MYRTLE BEACH	SC		03/17/2023		155,981		(10)			(10)		293	293			
P5230229251	BURLINGTON	WI		03/16/2023		322,323		(36)			(36)		840	840			
P5230229257	HAMMOND	LA		03/08/2023		326,449		(13)			(13)		486	486			
P5230229291	NORTH AURORA	IL		03/03/2023		276,881		(32)			(32)		417	417			
P5230229296	CLIFTON	NJ		01/10/2023									269	269			
P5230229305	COLLEGEVILLE	PA		03/14/2023		242,299		(20)			(20)		1,594	1,594			
P5230229323	POINCIANA	FL		03/03/2023		280,712		(43)			(43)		615	615			
P5230229332	OLDSMAR	FL		03/11/2023		479,141		(79)			(79)		973	973			
P5230229351	BRASELTON	GA		03/03/2023		433,980		(60)			(60)		633	633			
P5230229373	FORT WORTH	TX		02/28/2023		214,148		(68)			(68)		1,510	1,510			
P5230229389	IRVING	TX		03/22/2023		196,098		(51)			(51)		287	287			

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P5230229401	BURIEN	WA		04/20/2023		765,221		(191)			(191)		873	873			
P5230229410	HEBER CITY	UT		03/14/2023		1,669,454		(517)			(517)		3,670	3,670			
P5230229425	LITHONIA	GA		04/29/2023		82,384		(22)			(22)		317	317			
P5230229447	SAN ANTONIO	TX		03/31/2023		336,119		(63)			(63)		599	599			
P5230229448	ATLANTA	GA		03/31/2023		221,753		(80)			(80)		449	449			
P5230229463	LAKE ELSINORE	CA		02/23/2023		415,529		(232)			(232)		30,561	30,561			
P5230229464	MIAMI	FL		02/28/2023		562,340		(63)			(63)		899	899			
P5230229465	NAPLES	FL		04/14/2023		285,421		(44)			(44)		576	576			
P5230229474	IRVINE	CA		03/01/2023		883,144		(273)			(273)		1,942	1,942			
P5230229477	MECHANICSVILLE	VA		03/09/2023		128,798		(38)			(38)		266	266			
P5230229483	FORT WORTH	TX		03/03/2023		167,031		(148)			(148)		2,648	2,648			
P5230229486	ENGLEWOOD	FL		03/06/2023		180,240		(42)			(42)		372	372			
P5230229516	SARASOTA	FL		04/25/2023		582,127		(150)			(150)		1,017	1,017			
P5230229522	LAS VEGAS	NV		03/16/2023		1,050,678		(113)			(113)		1,097	1,097			
P5230229530	MESA	AZ		03/06/2023		309,953		(51)			(51)		645	645			
P5230229536	CORPUS CHRISTI	TX		03/07/2023		201,003		(7)			(7)		386	386			
P5230229550	MEMPHIS	TN		03/20/2023		1,055,710		(134)			(134)		2,102	2,102			
P5230229555	PROSPER	TX		04/03/2023		600,332		(117)			(117)		759	759			
P5230229598	CHICAGO	IL		03/24/2023		568,968		(50)			(50)		906	906			
P5230229649	LITTLE TORCH KEY	FL		04/06/2023		846,860		(206)			(206)		1,603	1,603			
P5230229655	CRYSTAL BEACH	TX		03/03/2023		899,561		(202)			(202)		1,874	1,874			
P5230229670	ORANGE BEACH	AL		03/31/2023		575,896		(171)			(171)		1,568	1,568			
P5230229699	KNOXVILLE	TN		03/17/2023		175,374		(33)			(33)						
P5230229700	CASA GRANDE	AZ		03/06/2023		315,933		(69)			(69)		669	669			
P5230229717	BALTIMORE	MD		03/20/2023		58,446		(139)			(139)		16,942	16,942			
P5230229722	MADISON	GA		03/17/2023		1,015,109		(129)			(129)		2,021	2,021			
P5230229729	AUSTELL	GA		03/17/2023		218,476		(41)			(41)		1,959	1,959			
P5230229741	GARDEN VALLEY	ID		03/15/2023		739,256		(148)			(148)		2,113	2,113			
P5230229767	ALBUQUERQUE	NM		03/14/2023		171,047		(19)			(19)		278	278			
P5230229780	BRONX	NY		02/28/2023		415,322		(115)			(115)		794	794			
P5230229788	PORT SAINT JOE	FL		03/16/2023		1,015,105		(129)			(129)		2,021	2,021			
P5230229823	LITTLE RIVER	SC		03/20/2023		195,184		9			9		562	562			
P5230229826	KEY WEST	FL		04/13/2023		633,713		(173)			(173)		1,356	1,356			
P5230229855	HIALEAH	FL		04/14/2023		276,530		(19)			(19)		676	676			
P5230229859	CEDAR LAKE	IN		03/31/2023		408,317		(86)			(86)		670	670			
P5230229867	FORT WORTH	TX		03/24/2023		298,145		(28)			(28)		567	567			
P5230229878	HOUSTON	TX		03/10/2023		102,254		(25)			(25)		150	150			
P5230229909	LOS ANGELES	CA		03/15/2023		249,177		(91)			(91)		4,513	4,513			
P5230229978	SAN ANTONIO	TX		04/07/2023		134,517		(15)			(15)		247	247			
P5230229998	CLAYTON	NC		03/09/2023		131,923		(10)			(10)		258	258			
P5230230006	ROSEMARY BEACH	FL		03/27/2023		732,419		(61)			(61)		1,264	1,264			
P5230330098	HOOVER	AL		03/23/2023		1,185,487		(170)			(170)		1,252	1,252			
P5230330101	POTTSTOWN	PA		03/08/2023		528,731		(120)			(120)		3,999	3,999			
P5230330114	HOMESTEAD	FL		03/30/2023		208,065		(62)			(62)		393	393			
P5230330115	DEERFIELD BEACH	FL		03/27/2023		456,079		(45)			(45)		2,277	2,277			
P5230330121	INDEPENDENCE	OH		03/27/2023		285,930		(84)			(84)		984	984			
P5230330134	VENICE	FL		03/08/2023		515,045		(89)			(89)		500	500			
P5230330153	CORONA	CA		03/22/2023		218,031		(26)			(26)						
P5230330193	HOUSTON	TX		04/14/2023		719,800		(176)			(176)		1,508	1,508			
P5230330201	SAN ANTONIO	TX		03/31/2023		269,948		(76)			(76)		512	512			
P5230330212	HENRICO	VA		03/15/2023		182,201		(26)			(26)						

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
P5230330217	THOUSAND PALMS	CA		02/18/2023		216,153		(67)			(67)		420	420			
P5230330222	PEMBROKE PINES	FL		04/05/2023		451,725		(31)			(31)		793	793			
P5230330270	UNION	KY		04/04/2023		252,408		(74)			(74)		2,144	2,144			
P5230330301	SCOTCH PLAINS	NJ		03/16/2023		1,579,280		(202)			(202)		2,769	2,769			
P5230330335	HOUSTON	TX		03/29/2023		337,619		(49)			(49)		616	616			
P5230330352	LEHIGH ACRES	FL		03/22/2023		283,618		(29)			(29)		2,175	2,175			
P5230330376	SNELLVILLE	GA		04/27/2023		482,447		(124)			(124)		934	934			
P5230330409	BONITA SPRINGS	FL		04/27/2023		179,265		(9)			(9)						
P5230330415	MISSOURI CITY	TX		03/23/2023		748,625		(170)			(170)		1,603	1,603			
P5230330434	WESTWOOD	MA		04/14/2023		1,493,771		(197)			(197)		3,260	3,260			
P5230330445	NORTH JUDSON	IN		04/10/2023		186,399		(39)			(39)		246	246			
P5230330460	HUMBLE	TX		03/14/2023		379,544		(49)			(49)		775	775			
P5230330462	POWDER SPGS	GA		04/06/2023		306,475		(48)			(48)		573	573			
P5230330466	NEW MILFORD	CT		04/14/2023		253,278		(15)			(15)		495	495			
P5230330497	CORINTH	TX		03/30/2023		543,870		(123)			(123)		1,013	1,013			
P5230330510	NEWBURG	PA		04/10/2023		519,092		(163)			(163)		783	783			
P5230330530	TUCSON	AZ		04/03/2023		1,451,067		(319)			(319)		3,128	3,128			
P5230330532	NORTHBROOK	IL		05/18/2023		286,174		(45)			(45)		367	367			
P5230330533	LAS VEGAS	NV		03/18/2023		397,656		(99)			(99)		904	904			
P5230330553	LAS VEGAS	NV		04/06/2023		334,818		(27)			(27)		435	435			
P5230330556	HOLLYWOOD	FL		04/26/2023		422,146		(29)			(29)		3,736	3,736			
P5230330563	PUEBLO WEST	CO		04/07/2023		567,613		(81)			(81)		481	481			
P5230330581	SPRING	TX		04/03/2023		141,909		(20)			(20)		303	303			
P5230330594	LONGBOAT KEY	FL		04/24/2023		915,354		(217)			(217)		3,814	3,814			
P5230330610	INDIANAPOLIS	IN		03/31/2023		399,877		(52)			(52)		2,097	2,097			
P5230330613	MIRAMAR	FL		03/29/2023		514,298		(107)			(107)		971	971			
P5230330614	EL PASO	TX		04/06/2023									6,374	6,374			
P5230330619	KISSIMMEE	FL		04/21/2023		316,575		(68)			(68)		666	666			
P5230330644	KATY	TX		03/22/2023		138,335		(47)			(47)		295	295			
P5230330656	LAUDERDALE LAKES	FL		03/31/2023		131,179		(25)			(25)		265	265			
P5230330659	DALLAS	TX		04/25/2023		1,033,813		(162)			(162)		1,932	1,932			
P5230330663	TOMBALL	TX		03/22/2023		422,041		(125)			(125)		1,257	1,257			
P5230330665	HUMBLE	TX		04/10/2023									183	183			
P5230330709	MIAMI	FL		04/27/2023		803,752		(163)			(163)		1,569	1,569			
P5230330721	BATON ROUGE	LA		04/13/2023		167,309		(29)			(29)		366	366			
P5230330727	JACKSONVILLE	FL		03/21/2023		238,499		(32)			(32)		500	500			
P5230330732	TALLAHASSEE	FL		03/20/2023		128,948		(30)			(30)						
P5230330733	PALM HARBOR	FL		04/17/2023		1,079,324		(174)			(174)		1,478	1,478			
P5230330748	DANBURY	CT		04/21/2023		178,985		(14)			(14)		348	348			
P5230330766	WOODSTOCK	GA		03/31/2023		349,787		(40)			(40)		574	574			
P5230330773	MIAMI	FL		04/26/2023		1,413,988		(248)			(248)		2,635	2,635			
P5230330787	CAMDENTON	MO		04/14/2023		346,574		(89)			(89)		713	713			
P5230330791	PENDLETON	IN		04/14/2023		288,051		(57)			(57)		672	672			
P5230330794	PHOENIX	AZ		04/10/2023		101,603		(12)			(12)		191	191			
P5230330818	MIAMI	FL		05/02/2023		433,527		(723)			(723)		70,000	70,000			
P5230330820	MANASSAS PARK	VA		03/24/2023		269,418		(72)			(72)		474	474			
P5230330836	KEIZER	OR		04/06/2023		309,709		(31)			(31)		713	713			
P5230330848	PRESCOTT VALLEY	AZ		04/07/2023		374,010		(100)			(100)		705	705			
P5230330882	CUMMING	GA		04/13/2023		526,548		(108)			(108)		676	676			
P5230330889	HAMPTON	VA		03/23/2023		122,066		(35)			(35)		214	214			
P5230330892	SPOKANE VALLEY	WA		03/29/2023		497,137		(93)			(93)		719	719			

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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
P5230330901	YORK	PA		03/30/2023		84,421		(5)			(5)		158	158			
P5230330915	GULF BREEZE	FL		03/29/2023		360,925		(63)			(63)		560	560			
P5230330916	BURLESON	TX		08/09/2023		472,513		37			37		744	744			
P5230330920	SWEETWATER	FL		03/31/2023		561,937		(43)			(43)						
P5230330967	ATLANTA	GA		04/14/2023		135,142		(14)			(14)		146	146			
P5230330969	NORTH MYRTLE BEACH	SC		05/01/2023		537,673		(64)			(64)		1,112	1,112			
P5230330990	KERRVILLE	TX		05/05/2023		344,363		(57)			(57)		2,869	2,869			
P5230330997	BALTIMORE	MD		03/30/2023		102,249		(14)			(14)		214	214			
P5230331000	DALLAS	TX		04/18/2023		197,377		(52)			(52)		310	310			
P5230331010	SCOTTSDALE	AZ		03/31/2023		1,209,010		(105)			(105)		2,551	2,551			
P5230331021	OCEAN CITY	MD		04/03/2023		110,249		(95)			(95)		57,428	57,428			
P5230331059	TAMARAC	FL		04/20/2023		101,657		(11)			(11)		164	164			
P5230331068	SEVIERVILLE	TN		04/28/2023		760,808		(82)			(82)		1,362	1,362			
P5230331094	TAVERNIER	FL		03/31/2023		1,597,146		(447)			(447)		3,211	3,211			
P5230331098	LEANDER	TX		04/10/2023		194,571		(18)			(18)						
P5230331114	VILLAGE OF LAKEWOOD	IL		05/04/2023		451,029		(64)			(64)		646	646			
P5230331116	KNOXVILLE	TN		04/18/2023		140,289		(55)			(55)		295	295			
P5230331124	SARASOTA	FL		04/19/2023		126,666		(12)			(12)		144	144			
P5230331127	BLOOMINGTON	IN		04/19/2023		188,156		(6)			(6)		397	397			
P5230331191	PORT SAINT LUCIE	FL		04/21/2023		285,230		11			11		609	609			
P5230331194	HOLLYWOOD	FL		04/03/2023		449,472		(116)			(116)		753	753			
P5230331222	SCOTTDALE	GA		06/13/2023		566,133		(49)			(49)						
P5230331248	SURFSIDE	FL		04/28/2023		618,201		(144)			(144)		1,316	1,316			
P5230331253	PINETOP	AZ		04/13/2023		779,280		(253)			(253)		30,624	30,624			
P5230331261	VALLEJO	CA		04/12/2023		152,373		(19)			(19)		301	301			
P5230331286	PERRIS	CA		02/27/2023		349,340		(133)			(133)		675	675			
P5230331298	CYPRESS	TX		04/26/2023		644,921		(171)			(171)		1,315	1,315			
P5230331312	CELEBRATION	FL		04/20/2023		474,813		(70)			(70)		704	704			
P5230331317	MIAMI	FL		04/18/2023		732,978		(118)			(118)		1,238	1,238			
P5230331319	CHESTER	NJ		05/03/2023		601,662		(611)			(611)		104,986	104,986			
P5230331346	WAXHAW	NC		04/14/2023		730,561		(161)			(161)		2,473	2,473			
P5230331357	WESLEY CHAPEL	FL		04/17/2023		249,172		(74)			(74)		545	545			
P5230331358	CHESTERFIELD	VA		04/19/2023		576,520		(112)			(112)		992	992			
P5230331370	ORLANDO	FL		04/21/2023		181,600		(46)			(46)		334	334			
P5230331371	CRANFORD	NJ		05/11/2023		187,565		(21)			(21)		3,114	3,114			
P5230331373	PARKER	CO		05/22/2023		708,586		(183)			(183)		1,327	1,327			
P5230331383	NEW SMYRNA BEACH	FL		05/05/2023		188,469		(26)			(26)		752	752			
P5230331386	NORTH PORT	FL		04/21/2023		203,380		(52)			(52)		374	374			
P5230331397	EMPORIA	KS		06/05/2023		139,164		(6)			(6)		268	268			
P5230331423	SAINT LOUIS	MO		04/05/2023		99,893		(25)			(25)		162	162			
P5230331444	NAMPA	ID		04/21/2023		446,158		(64)			(64)		1,100	1,100			
P5230331468	CEDAR CREEK	TX		03/23/2023		548,221		(70)			(70)		4,279	4,279			
P5230331473	MIAMI	FL		03/17/2023		405,548		(95)			(95)		613	613			
P5230331481	MCCORDSVILLE	IN		03/24/2023		402,474		(45)			(45)		1,041	1,041			
P5230331495	WONDER LAKE	IL		05/17/2023		206,994		(53)			(53)		429	429			
P5230331500	LONGWOOD	FL		03/15/2023		339,908		(89)			(89)		762	762			
P5230331510	MIRAMAR BEACH	FL		04/28/2023		359,177		(36)			(36)		713	713			
P5230331512	CINNAMINSON	NJ		04/07/2023		232,344		(26)			(26)		405	405			
P5230331525	BUSHNELL	FL		04/06/2023		410,048		(99)			(99)		859	859			
P5230331550	WINSTON SALEM	NC		04/28/2023		351,776		(53)			(53)		457	457			
P5230331554	LEHIGH ACRES	FL		05/11/2023		322,287		(36)			(36)		1,066	1,066			

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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
P5230331555	LAWTON	OK		05/22/2023		121,506		(11)			(11)		290	290			
P5230331559	CARROLLTON	TX		04/27/2023		344,789		(58)			(58)		773	773			
P5230331567	PANAMA CITY BEACH	FL		04/20/2023		369,951		(96)			(96)		663	663			
P5230331572	EADS	TN		04/10/2023		736,191		(149)			(149)		1,169	1,169			
P5230331588	ZEPHYRHILLS	FL		06/26/2023		292,203		(8)			(8)		671	671			
P5230331601	SLIDELL	LA		04/28/2023		291,392		(44)			(44)		413	413			
P5230331604	HIGHLAND	IL		05/12/2023		197,749		(48)			(48)						
P5230331633	CARY	NC		03/29/2023		186,857		(51)			(51)		346	346			
P5230331672	CONWAY	SC		04/21/2023		242,819		(24)			(24)		482	482			
P5230331683	PIGEON	MI		05/04/2023		176,375		(32)			(32)		337	337			
P5230331687	JOHNSON CITY	TX		04/26/2023		393,889		(87)			(87)		3,246	3,246			
P5230331689	JACKSONVILLE BEACH	FL		04/26/2023		559,654		(112)			(112)		779	779			
P5230331710	PROVO	UT		04/18/2023		655,473		(126)			(126)		1,383	1,383			
P5230331721	WAVERLY	VA		05/12/2023		498,104		(104)			(104)		1,017	1,017			
P5230331766	EAST STROUDSBURG	PA		04/06/2023		259,673		(65)			(65)		2,284	2,284			
P5230331786	VAN ALSTYNE	TX		05/04/2023		516,568		(87)			(87)		932	932			
P5230331791	SARASOTA	FL		04/28/2023		156,619		(44)			(44)		266	266			
P5230431824	AUSTIN	TX		05/24/2023		398,202		3			3		840	840			
P5230431830	BETHEL	CT		04/28/2023		276,953		(88)			(88)		667	667			
P5230431850	CATONSVILLE	MD		04/14/2023		651,744		(120)			(120)		696	696			
P5230431868	BULLHEAD CITY	AZ		04/25/2023		191,333		(23)			(23)		399	399			
P5230431875	MUSTANG	OK		04/24/2023		178,150		(25)			(25)		286	286			
P5230431898	BOCA RATON	FL		04/21/2023		598,177		(90)			(90)		918	918			
P5230431917	HOUSTON	TX		03/23/2023		493,706		(18)			(18)		948	948			
P5230431922	TUCSON	AZ		05/09/2023		203,586		(43)			(43)		1,438	1,438			
P5230431931	BATON ROUGE	LA		04/20/2023		705,170		(60)			(60)						
P5230431933	SAN DIEGO	CA		05/09/2023		203,284		(26)			(26)		409	409			
P5230431944	NAPERVILLE	IL		04/19/2023		459,547		(111)			(111)		915	915			
P5230431957	ORLANDO	FL		05/03/2023		340,591		(88)			(88)		782	782			
P5230431999	KANSAS CITY	MO		05/19/2023		102,993		(9)			(9)		208	208			
P5230432001	KANSAS CITY	MO		06/30/2023		100,748		2			2		200	200			
P5230432012	CHANDLER	AZ		05/02/2023		599,010		(174)			(174)		1,145	1,145			
P5230432026	NORFOLK	VA		05/22/2023		163,103		(16)			(16)		305	305			
P5230432035	HENRICO	VA		05/09/2023		134,758		(13)			(13)		294	294			
P5230432048	DAVENPORT	FL		04/28/2023		210,676		(13)			(13)		539	539			
P5230432050	DAVENPORT	FL		04/21/2023		206,809		(34)			(34)		1,568	1,568			
P5230432059	PALM HARBOR	FL		04/14/2023		167,501		6			6		3,034	3,034			
P5230432060	SURPRISE	AZ		05/04/2023		222,273		(33)			(33)		963	963			
P5230432065	SAINT AUGUSTINE	FL		04/28/2023		746,907		(169)			(169)		1,381	1,381			
P5230432067	PALM SPRINGS	CA		05/12/2023		316,131		(88)			(88)		1,133	1,133			
P5230432068	SPRINGDALE	AR		05/30/2023		164,427		(9)			(9)		378	378			
P5230432074	PLANO	TX		05/11/2023		857,843		(253)			(253)		1,816	1,816			
P5230432100	OZONE PARK	NY		01/27/2023		418,013		(35)			(35)						
P5230432102	RIPON	CA		08/17/2022		244,434		(85)			(85)		624	624			
P5230432109	MANTECA	CA		05/04/2023		422,043		(52)			(52)		916	916			
P5230432113	PHILADELPHIA	PA		02/22/2023		210,686		(50)			(50)		395	395			
P5230432127	PITMAN	NJ		07/01/2022		268,685		(49)			(49)		657	657			
P5230432150	JACKSONVILLE	FL		06/20/2023		536,068		1			1						
P5230432168	CARTERSVILLE	GA		04/28/2023		223,080		(56)			(56)		411	411			
P5230432170	CORAL SPRINGS	FL		05/30/2023		343,397		(90)			(90)		787	787			
P5230432180	STERLING	VA		04/28/2023		474,395		(52)			(52)		924	924			

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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
P5230432194	HAINES CITY	FL		04/28/2023		392,795		33			33		1,091	1,091			
P5230432199	ST. GEORGE	UT		05/11/2023		883,839		(167)			(167)		1,997	1,997			
P5230432205	ALLENDALE	MI		06/05/2023		490,396		(153)			(153)		1,190	1,190			
P5230432206	NORTHBROOK	IL		05/11/2023		348,748		22			22		777	777			
P5230432215	ORLANDO	FL		05/02/2023		177,492		(23)			(23)		414	414			
P5230432222	ALBUQUERQUE	NM		05/05/2023									118	118			
P5230432236	NORTH BABYLON	NY		05/10/2023									130	130			
P5230432252	WEST PALM BEACH	FL		05/01/2023		1,059,760		(135)			(135)		1,828	1,828			
P5230432261	MARY ESTHER	FL		05/05/2023		146,156		(17)			(17)		280	280			
P5230432270	SUMMERVILLE	SC		05/17/2023		379,976		(79)			(79)		496	496			
P5230432298	PEMBROKE PINES	FL		04/19/2023		266,123		(83)			(83)		540	540			
P5230432309	MCDONOUGH	GA		05/16/2023		247,651		(63)			(63)		568	568			
P5230432381	COLUMBIA	MD		05/04/2023		518,544		(56)			(56)		831	831			
P5230432383	LAS VEGAS	NV		05/01/2023		294,539		(44)			(44)		506	506			
P5230432396	LOS ANGELES	CA		04/24/2023		415,267		(126)			(126)		1,247	1,247			
P5230432406	CHANNELVIEW	TX		04/26/2023		206,237		(15)			(15)		302	302			
P5230432409	TAMPA	FL		05/19/2023		314,099		(56)			(56)		435	435			
P5230432410	MIAMI	FL		05/09/2023		373,284		(99)			(99)		1,011	1,011			
P5230432417	LAGUNA BEACH	CA		04/05/2023		1,048,613		(311)			(311)		2,292	2,292			
P5230432419	EAGLE PASS	TX		04/10/2023		219,881		(67)			(67)		1,196	1,196			
P5230432429	LAS VEGAS	NV		04/07/2023		260,289		(34)			(34)		501	501			
P5230432431	MAUMEE	OH		04/10/2023		341,448		(85)			(85)		714	714			
P5230432435	CAPE CORAL	FL		03/31/2023		234,872		(69)			(69)		422	422			
P5230432437	PAWLEYS ISLAND	SC		04/04/2023		364,133		(46)			(46)		719	719			
P5230432443	PACIFIC CITY	OR		04/07/2023		657,553		(159)			(159)		2,524	2,524			
P5230432465	GREENVILLE	SC		05/26/2023		193,509		(56)			(56)		442	442			
P5230432478	ROCKTON	IL		05/04/2023		229,994		(43)			(43)		348	348			
P5230432510	TULSA	OK		05/23/2023		294,453		(527)			(527)		6,274	6,274			
P5230432557	SPRING	TX		05/18/2023		179,356		(51)			(51)		343	343			
P5230432579	ROLLING HILLS EST	CA		04/24/2023		1,846,316		(213)			(213)						
P5230432584	MILLINGTON	MI		05/09/2023		174,039		(19)			(19)		334	334			
P5230432592	DINUBA	CA		05/15/2023		337,827		(93)			(93)		664	664			
P5230432607	TUSKEGEE INSTITUTE	AL		06/01/2023		81,873		(15)			(15)		322	322			
P5230432649	GATLINBURG	TN		06/02/2023		804,206		(47)			(47)		1,838	1,838			
P5230432671	SAINT CLOUD	FL		07/25/2023		556,114		(126)			(126)		1,142	1,142			
P5230432672	EAST HARTFORD	CT		05/19/2023		101,590		(14)			(14)		237	237			
P5230432677	MIDLOTHIAN	TX		04/26/2023		204,059		(59)			(59)		568	568			
P5230432706	NORTH MYRTLE BEACH	SC		05/17/2023		206,020		(20)			(20)		472	472			
P5230432720	KINSTON	NC		05/31/2023		106,107		(12)			(12)		240	240			
P5230432753	WELLINGTON	CO		05/19/2023		765,925		(182)			(182)		1,137	1,137			
P5230432780	OCEANSIDE	CA		06/19/2023		460,363		(89)			(89)		1,112	1,112			
P5230432786	COLUMBUS	GA		05/12/2023		106,405		(13)			(13)		783	783			
P5230432796	ARCADIA	FL		05/23/2023		275,994		(15)			(15)		651	651			
P5230432823	MIAMI	FL		04/26/2023		603,847		(54)			(54)		1,428	1,428			
P5230432848	DELRAY BEACH	FL		06/08/2023		254,181		(31)			(31)		474	474			
P5230432872	PAINESVILLE	OH		05/30/2023		149,082		6			6		308	308			
P5230432873	MISSION	TX		06/02/2023		509,890		(115)			(115)		1,267	1,267			
P5230432886	MOUNT PLEASANT	SC		05/26/2023		1,038,493		(223)			(223)		1,508	1,508			
P5230432891	QUEEN CREEK	AZ		05/15/2023		1,016,264		(138)			(138)		2,201	2,201			
P5230432899	INGLEWOOD	CA		05/08/2023		698,819		(8)			(8)		1,471	1,471			
P5230432922	SAN DIEGO	CA		04/26/2023		123,431		(30)			(30)		2,255	2,255			

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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
P5230432927	WAKE FOREST	NC		05/16/2023		197,294		(37)			(37)		212	212			
P5230432936	DALLAS	TX		05/03/2023		871,862		(77)			(77)		1,377	1,377			
P5230432939	NEWBERG	OR		05/01/2023		381,479		(91)			(91)		646	646			
P5230432947	POMPANO BEACH	FL		05/16/2023		248,666		(27)			(27)		430	430			
P5230432975	WINCHESTER	TN		11/16/2022		807,746		(174)			(174)		1,173	1,173			
P5230432986	SAN ANGELO	TX		12/13/2022									11,139	11,139			
P5230432988	NORTH SMITHFIELD	RI		12/12/2022		331,345		(75)			(75)		600	600			
P5230432990	ONTARIO	CA		05/06/2023		378,415		(45)			(45)		743	743			
P5230432992	ST. JOHNS	FL		05/08/2023		488,676		(104)			(104)		5,660	5,660			
P5230432995	WASHINGTON	DC		12/30/2022		559,700		(120)			(120)		530	530			
P5230433030	TAYLOR	UT		06/02/2023		658,154		(58)			(58)		1,498	1,498			
P5230433055	TAMPA	FL		05/22/2023		1,309,596		(257)			(257)		2,673	2,673			
P5230433058	PHOENIX	AZ		05/09/2023		236,007		19			19		508	508			
P5230433097	MESA	AZ		05/15/2023		205,591		(22)			(22)		356	356			
P5230433098	HURRICANE	UT		05/09/2023		836,970		(101)			(101)		1,771	1,771			
P5230433105	DULUTH	GA		05/31/2023		392,861		(6)			(6)		727	727			
P5230433112	MIAMI	FL		05/31/2023		960,508		(73)			(73)						
P5230433148	HOUSTON	TX		05/12/2023		1,341,283		(294)			(294)		2,870	2,870			
P5230433162	EL CAJON	CA		04/03/2023		622,180		(160)			(160)		1,175	1,175			
P5230433167	GROVELAND	FL		05/24/2023		92,011		(6,095)			(6,095)		10,671	10,671			
P5230433169	HENDERSON	NV		05/30/2023		283,700		(36)			(36)		679	679			
P5230433175	SAN DIEGO	CA		05/15/2023		1,544,786		(270)			(270)		3,522	3,522			
P5230433180	SAN JOSE	CA		05/16/2023		1,301,717		(345)			(345)		2,984	2,984			
P5230433208	PINELLAS PARK	FL		05/23/2023		100,434		(12)			(12)		465	465			
P5230433239	HENDERSON	NV		05/24/2023		562,478		(146)			(146)		949	949			
P5230433243	WEST PALM BEACH	FL		05/19/2023		487,433		(55)			(55)		807	807			
P5230433246	LOXAHATCHEE	FL		05/03/2023		430,459		(95)			(95)		750	750			
P5230433253	SCOTTSDALE	AZ		05/09/2023		452,914		(104)			(104)		2,626	2,626			
P5230433287	WHITEHALL	NY		05/16/2023		143,229		(51)			(51)		262	262			
P5230433293	COLUMBIA	TN		05/23/2023		406,064		(115)			(115)		1,040	1,040			
P5230433339	AVENTURA	FL		04/27/2023		418,775		(121)			(121)		(893)	(893)			
P5230433341	BOYNTON BEACH	FL		05/05/2023		325,652		19			19		690	690			
P5230433347	MISSION	TX		06/02/2023		145,399		(64)			(64)		6,588	6,588			
P5230433361	GREENSBORO	NC		05/26/2023		191,056		(59)			(59)		470	470			
P5230433364	GILBERT	AZ		05/25/2023		265,877		(46)			(46)		545	545			
P5230433367	SAN TAN VALLEY	AZ		05/25/2023		224,877		(59)			(59)		455	455			
P5230433369	CASA GRANDE	AZ		05/24/2023		279,779		(41)			(41)		590	590			
P5230433386	NORTH CHESTERFIELD	VA		06/12/2023		295,397							478	478			
P5230433395	CHARLOTTESVILLE	VA		05/31/2023		364,207		(79)			(79)		737	737			
P5230433408	CRESTVIEW	FL		04/03/2023		241,373		(57)			(57)		5,284	5,284			
P5230433412	SODDY DAISY	TN		04/11/2023		232,154		(52)			(52)		1,423	1,423			
P5230433414	BUDA	TX		04/05/2023		155,474		(38)			(38)		312	312			
P5230433418	MATTAPAN	MA		06/12/2023		152,430		(21)			(21)		219	219			
P5230433430	PORT SAINT LUCIE	FL		05/26/2023		383,546		(87)			(87)		607	607			
P5230433440	ATLANTA	GA		06/21/2023		106,600		(34)			(34)		155	155			
P5230433442	BIG TIMBER	MT		05/22/2023		295,545		(63)			(63)		375	375			
P5230433456	LOOMIS	CA		05/30/2023		420,646		(21)			(21)		879	879			
P5230533480	JENSEN BEACH	FL		05/22/2023		540,183		(142)			(142)		1,011	1,011			
P5230533509	MEMPHIS	TN		05/12/2023		127,562		(29)			(29)		260	260			
P5230533526	PARKLAND	FL		06/30/2023		610,657		(104)			(104)		1,434	1,434			
P5230533552	SARASOTA	FL		05/26/2023		108,448		(44)			(44)		1,070	1,070			

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	2	3					8	9	10	11	12	13					
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P5230533554	CHARLESTON	SC		06/21/2023		336,739		(89)			(89)		480	480			
P5230533561	CASA GRANDE	AZ		05/24/2023		281,144		(55)			(55)		195	195			
P5230533586	LAKE WORTH	FL		06/06/2023		273,090		(36)			(36)		474	474			
P5230533591	APEX	NC		05/25/2023		209,466		(48)			(48)		507	507			
P5230533594	FOUNTAIN HILLS	AZ		05/17/2023		746,382		(168)			(168)		1,810	1,810			
P5230533596	NEW HILL	NC		05/25/2023		288,447		(72)			(72)		679	679			
P5230533600	CARY	NC		05/25/2023		355,427		(89)			(89)		837	837			
P5230533606	LIBERTY	NC		06/16/2023		264,734		(50)			(50)		233	233			
P5230533617	PEORIA	AZ		06/07/2023		912,665		(240)			(240)		2,387	2,387			
P5230533653	SEATTLE	WA		05/22/2023		470,706		(104)			(104)		15,547	15,547			
P5230533683	BALTIMORE	MD		06/02/2023		582,405		(133)			(133)		1,438	1,438			
P5230533687	HOUMA	LA		05/19/2023		378,764		(83)			(83)		790	790			
P5230533721	BIRMINGHAM	AL		05/16/2023		331,789		(98)			(98)		684	684			
P5230533743	LOXAHATCHEE	FL		05/18/2023		686,680		(148)			(148)		1,108	1,108			
P5230533745	ANTIOCH	TN		05/30/2023		415,214		(96)			(96)		894	894			
P5230533764	CASTRO VALLEY	CA		05/20/2023		1,165,237		(158)			(158)		2,542	2,542			
P5230533788	SAN ANTONIO	TX		05/31/2023		189,337		(11)			(11)		330	330			
P5230533806	PHOENIX	AZ		05/16/2023									50	50			
P5230533844	KEY LARGO	FL		05/23/2023		468,848		(111)			(111)		1,008	1,008			
P5230533862	FORT LUPTON	CO		07/12/2023		619,812		(20)			(20)		1,436	1,436			
P5230533866	WINTER HAVEN	FL		03/28/2023		238,122		24			24		503	503			
P5230533868	CARY	NC		06/02/2023		207,449		(59)			(59)		767	767			
P5230533889	BELLEVIEW	FL		06/16/2023		250,483		(61)			(61)		608	608			
P5230533942	HOT SPRINGS	AR		05/26/2023		550,107		(70)			(70)		1,596	1,596			
P5230533958	SAINT GEORGE	UT		06/06/2023		401,963		(80)			(80)		900	900			
P5230533979	BATON ROUGE	LA		06/27/2023		253,411		(39)			(39)		491	491			
P5230533993	SAINT REGIS	MT		06/09/2023		399,915		(105)			(105)		866	866			
P5230534003	CANTON	GA		05/25/2023		193,001		(2,672)			(2,672)		50,075	50,075			
P5230534052	OXNARD	CA		05/15/2023		511,071		(57)			(57)		4,261	4,261			
P5230534073	EDMOND	OK		05/26/2023		577,283		(80)			(80)		764	764			
P5230534091	MENTOR	OH		05/18/2023		177,456		(42)			(42)		369	369			
P5230534136	FORT MYERS	FL		06/15/2023		372,079		(91)			(91)		577	577			
P5230534169	EL PASO	TX		05/15/2023		147,813		(43)			(43)		261	261			
P5230534181	ORANGE BEACH	AL		05/31/2023		469,915		(46)			(46)		1,023	1,023			
P5230534185	ARLINGTON	TX		05/22/2023		227,631		(26)			(26)		546	546			
P5230534230	GILCHRIST	TX		05/22/2023		693,200		(108)			(108)		1,319	1,319			
P5230534256	SEATTLE	WA		06/06/2023		414,735		(94)			(94)		456	456			
P5230534258	HUTTO	TX		06/27/2023		225,061		(63)			(63)		428	428			
P5230534294	LAS VEGAS	NV		05/16/2023		1,080,369		(250)			(250)		1,584	1,584			
P5230534322	ANTIOCH	CA		06/01/2023		652,969		(151)			(151)		937	937			
P5230534328	KNOXVILLE	TN		06/22/2023		980,243		(168)			(168)		1,439	1,439			
P5230534355	UNIVERSITY HEIGHTS	OH		06/07/2023		441,539		(31)			(31)		1,058	1,058			
P5230534363	GRIFFIN	GA		05/26/2023		118,992		(31)			(31)		212	212			
P5230534420	EAST HAMPTON	NY		02/01/2023		858,132		(228)			(228)		1,457	1,457			
P5230534424	ATHENS	ME		12/12/2022		181,893		(50)			(50)		319	319			
P5230534426	MIAMI	FL		06/05/2023		287,666		(50)			(50)		501	501			
P5230534431	SUPERIOR	CO		11/10/2022		304,848		(80)			(80)		540	540			
P5230534437	PORT SAINT LUCIE	FL		09/13/2022		266,376		(36)			(36)		541	541			
P5230534443	BRONX	NY		11/04/2022		541,916		(134)			(134)		824	824			
P5230534448	CHEEKTOWAGA	NY		09/02/2022		233,404		(69)			(69)		614	614			
P5230534480	BRENTWOOD	TN		06/05/2023		1,373,297		(175)			(175)		3,440	3,440			

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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
P5230534488	QUINCY	MA		11/09/2022		332,467		(96)			(96)		398	398			
P5230534491	NORTH ATTLEBORO	MA		12/02/2022		415,655		(114)			(114)		833	833			
P5230534495	BINGHAMTON	NY		12/16/2022		99,861		(26)			(26)		146	146			
P5230534498	LEWISTON	NY		10/28/2022		159,928		(43)			(43)		271	271			
P5230534504	MECHANICSBURG	PA		11/03/2022									98,358	98,358			
P5230534506	CHEEKTOWAGA	NY		11/10/2022		131,966		(35)			(35)		222	222			
P5230534508	ATLANTIC CITY	NJ		11/21/2022		140,407		(34)			(34)		203	203			
P5230534510	ALBANY	GA		11/09/2022		140,706		(44)			(44)		267	267			
P5230534512	WINTER HAVEN	FL		11/03/2022		131,353		(36)			(36)		204	204			
P5230534514	CAPE CORAL	FL		12/29/2022		330,309		(64)			(64)		418	418			
P5230534527	DULUTH	GA		05/30/2023		1,127,984		(298)			(298)		2,338	2,338			
P5230534534	MACON	GA		06/12/2023		231,335		(56)			(56)		515	515			
P5230534541	NORTH MIAMI BEACH	FL		01/10/2023		207,868		(51)			(51)		328	328			
P5230534544	MOUNT VERNON	NY		12/23/2022		470,081		(120)			(120)		746	746			
P5230534549	GREENVILLE	SC		11/01/2022		190,436		(105)			(105)		8,427	8,427			
P5230534551	PROVIDENCE	RI		11/01/2022		279,027		(82)			(82)		480	480			
P5230534553	TUCSON	AZ		11/18/2022		194,423		(51)			(51)		345	345			
P5230534557	ATLANTIC BEACH	FL		11/03/2022		179,176		(47)			(47)		296	296			
P5230534559	CHEEKTOWAGA	NY		01/05/2023		175,525		(44)			(44)		179	179			
P5230534562	GARLAND	TX		11/09/2022		155,538		(41)			(41)		276	276			
P5230534564	LINDEN	NJ		11/14/2022		405,525		(100)			(100)		617	617			
P5230534567	BUFFALO	NY		02/02/2023		122,288		(29)			(29)		155	155			
P5230534569	SELMA	CA		01/04/2023		308,297		(81)			(81)		551	551			
P5230534573	LITCHFIELD	CT		12/13/2022		187,174		(48)			(48)		1,408	1,408			
P5230534575	BRONX	NY		04/11/2023		747,627		(108)			(108)						
P5230534579	MIAMI	FL		12/19/2022		359,841		(92)			(92)		571	571			
P5230534581	WOODSIDE	NY		01/24/2023		388,703		(112)			(112)		1,060	1,060			
P5230534588	BROOKLYN	NY		01/23/2023		705,643		(175)			(175)		949	949			
P5230534591	HOUSTON	TX		12/12/2022		155,884		(43)			(43)		280	280			
P5230534600	BOYNTON BEACH	FL		12/20/2022		312,001		(79)			(79)		495	495			
P5230534602	HOLLYWOOD	FL		01/06/2023		291,186		(42)			(42)						
P5230534607	PHOENIX	AZ		06/19/2023		224,208							1,018	1,018			
P5230534616	ESPANOLA	NM		01/13/2023		235,164		(72)			(72)		1,036	1,036			
P5230534619	PATERSON	NJ		01/17/2023		281,041		(69)			(69)		420	420			
P5230534630	ALBANY	NY		02/01/2023		175,482		(50)			(50)		294	294			
P5230534634	BRONX	NY		01/27/2023		574,247		(169)			(169)		996	996			
P5230534636	FAR ROCKAWAY	NY		04/11/2023		487,470		(58)			(58)						
P5230534663	AUBREY	TX		07/05/2023		651,368		(105)			(105)		968	968			
P5230534672	GEORGETOWN	TX		06/09/2023		856,560		(234)			(234)		1,760	1,760			
P5230534709	SPRINGFIELD	TN		06/16/2023		237,165		(59)			(59)		377	377			
P5230534733	KENDALL PARK	NJ		05/08/2023		520,814		(142)			(142)		879	879			
P5230534757	RICHMOND	VA		06/06/2023		326,758		(35)			(35)		895	895			
P5230534764	KISSIMMEE	FL		06/28/2023		175,270		(29)			(29)		489	489			
P5230534792	FREDERICK	MD		06/05/2023		233,917		(49)			(49)		325	325			
P5230534795	BOULDER	CO		05/24/2023		394,837		(100)			(100)		703	703			
P5230534849	HOCKLEY	TX		06/09/2023		531,344		(94)			(94)		7,551	7,551			
P5230534855	GREELEY	CO		06/19/2023		341,516		(24)			(24)		798	798			
P5230534863	JACKSONVILLE BEACH	FL		06/21/2023		430,294		(60)			(60)		651	651			
P5230534866	SCOTTSDALE	AZ		06/12/2023		261,568		(45)			(45)		588	588			
P5230534871	LAS VEGAS	NV		06/16/2023		857,533		(241)			(241)		535	535			
P5230534902	MESA	AZ		06/02/2023		333,904		(64)			(64)		694	694			

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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
P5230534903	HENRICO	VA		06/12/2023		206,940		(33)			(33)		466	466			
P5230534914	DAMASCUS	OR		06/07/2023		756,213		(674)			(674)		221,240	221,240			
P5230534946	HOCKLEY	TX		05/09/2023		160,585		(16)			(16)		324	324			
P5230534955	PHILADELPHIA	PA		05/10/2023		291,434		(74)			(74)		519	519			
P5230534959	PANAMA CITY BEACH	FL		05/11/2023		234,273		(7)			(7)		490	490			
P5230534963	ARLINGTON	TX		05/05/2023		230,946		(65)			(65)		375	375			
P5230534965	TEMPLE HILLS	MD		04/28/2023		159,366		(80)			(80)		585	585			
P5230534971	WILMINGTON	NC		05/08/2023		220,046		(36)			(36)		368	368			
P5230534977	SEVIERVILLE	TN		05/08/2023		825,049		(112)			(112)		1,496	1,496			
P5230534982	SAINT PAUL	MN		05/05/2023		188,473		(23)			(23)		363	363			
P5230534990	RIVIERA BEACH	FL		04/25/2023		1,018,702		(107)			(107)						
P5230534992	PEMBROKE PINES	FL		04/28/2023		464,047		(112)			(112)		1,413	1,413			
P5230535002	TEMPE	AZ		04/27/2023		227,571		(28)			(28)		187	187			
P5230535009	WEST PALM BEACH	FL		05/08/2023		361,038		(74)			(74)		794	794			
P5230535012	BETHESDA	MD		03/30/2023		494,596		(37)			(37)		1,561	1,561			
P5230535014	SARASOTA	FL		04/28/2023		314,444		(54)			(54)		557	557			
P5230535018	NORTH MIAMI BEACH	FL		05/11/2023		294,850		(11)			(11)		460	460			
P5230535075	CAPE CORAL	FL		06/09/2023									833	833			
P5230535135	DINGMANS FERRY	PA		09/22/2022		112,675		(38)			(38)		313	313			
P5230535419	AZUSA	CA		06/05/2023		308,349		(82)			(82)		1,798	1,798			
P5230535453	MECHANICSVILLE	VA		06/27/2023		306,297		(53)			(53)		461	461			
P5230535470	BOSTON	MA		05/16/2023		960,409		(301)			(301)		1,830	1,830			
P5230535474	FORT WORTH	TX		05/19/2023		239,981		(84)			(84)		2,107	2,107			
P5230535478	BRISTOL	PA		05/17/2023		156,356		(17)			(17)		348	348			
P5230535480	PANAMA CITY	FL		05/10/2023		168,795		(27)			(27)		313	313			
P5230535482	HYANNIS	MA		05/05/2023		216,247		(17)			(17)						
P5230535485	MARGATE	FL		05/18/2023		365,801		(27)			(27)						
P5230535489	DAVENPORT	FL		05/15/2023		207,017		(68)			(68)		425	425			
P5230635666	KISSIMMEE	FL		05/24/2023		270,608		(39)			(39)		615	615			
P5230635672	KEYSTONE	CO		05/24/2023		251,354		(75)			(75)		532	532			
P5230635674	LAS VEGAS	NV		05/23/2023		210,064		(65)			(65)		444	444			
P5230635687	YULEE	FL		05/25/2023		249,467		(28)			(28)						
P5230635702	NAVARRE	FL		05/26/2023		386,485		(90)			(90)		825	825			
P5230635704	WOODBURN	OR		05/11/2023		297,781		(90)			(90)		1,312	1,312			
P5230635822	JACKSONVILLE	FL		06/08/2023		205,502		(28)			(28)		648	648			
P5230635916	MIAMI LAKES	FL		07/17/2023		365,199		(64)			(64)		836	836			
P5230635976	NEW ORLEANS	LA		05/11/2023		205,957		(31)			(31)		370	370			
P5230636013	PHILADELPHIA	PA		06/20/2023		149,028		(31)			(31)		5,440	5,440			
P5230636221	WINDERMERE	FL		07/28/2023		744,574		(100)			(100)						
P5230636553	HARRISBURG	PA		02/27/2023		98,003		(27)			(27)		152	152			
P5230636566	WYOMING	MI		03/03/2023		167,552		(21)			(21)		317	317			
P5230636572	MASTIC	NY		04/07/2023		253,072		(70)			(70)		397	397			
P5230636586	ROEBLING	NJ		04/19/2023		164,636		(49)			(49)		1,732	1,732			
P5230636591	NEWARK	DE		04/24/2023		203,935		(62)			(62)		372	372			
P5230636740	SEVIERVILLE	TN		07/13/2023		1,516,715		(203)			(203)		3,160	3,160			
P5230636959	OCKLAWAHA	FL		08/14/2023		163,630		(21)			(21)		331	331			
P5230637065	DORAVILLE	GA		07/26/2023		237,227		(66)			(66)		447	447			
P5230637189	WEST CALDWELL	NJ		07/11/2023		458,832		(124)			(124)		823	823			
P5230637246	DOWNINGTOWN	PA		07/20/2023		377,359		(42)			(42)		659	659			
P5230637318	ORLANDO	FL		08/10/2023		195,634		(39)			(39)		371	371			
P5230637336	CHEYENNE	WY		07/25/2023		156,041		(41)			(41)		295	295			

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	2	3					8	9	10	11	12	13					
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P5230637471	AZLE	TX		07/28/2023		292,146		(57)			(57)		573	573			
P5230737522	SARASOTA	FL		08/16/2023		236,232		(45)			(45)		838	838			
P5230737872	LAWRENCEVILLE	GA		07/28/2023		501,185		(84)			(84)		614	614			
P5230737912	LEESBURG	FL		07/27/2023		119,755		(29)			(29)		181	181			
P5230738009	KISSIMMEE	FL		08/29/2023		416,548		(77)			(77)		642	642			
P5230738162	ACTON	CA		08/14/2023		264,635		(28)			(28)		425	425			
P5230738173	VIRGINIA BEACH	VA		07/28/2023		1,189,074		(178)			(178)		2,118	2,118			
P5230738184	NAPERVILLE	IL		08/11/2023		324,432		(34)			(34)		521	521			
P5230738185	LUTSEN	MN		09/07/2023		285,084		(72)			(72)		310	310			
P5230738199	KERNERSVILLE	NC		07/31/2023		273,902		(13)			(13)		583	583			
P5230738200	FORT WORTH	TX		08/03/2023		213,810		(27)			(27)		423	423			
P5230738202	MONTEREY	CA		07/27/2023		1,247,668		(267)			(267)		2,728	2,728			
P5230738204	MEMPHIS	TN		08/25/2023		127,293		(37)			(37)		257	257			
P5230738211	WILMINGTON	NC		08/16/2023		284,523		(31)			(31)		350	350			
P5230738215	WILLIAMSPORT	MD		08/18/2023		197,481		(60)			(60)		8,867	8,867			
P5230738223	GRANBY	CO		08/10/2023		759,005		(100)			(100)		1,692	1,692			
P5230738231	PLANT CITY	FL		08/15/2023		573,838		(125)			(125)		1,167	1,167			
P5230738244	MANCHESTER	TN		09/05/2023		260,273		(70)			(70)		511	511			
P5230738245	CHINO	CA		08/16/2023		516,425		(46)			(46)		1,021	1,021			
P5230738249	BRADENTON	FL		07/26/2023		492,292		(57)			(57)		1,202	1,202			
P5230738254	CHICAGO	IL		08/09/2023		138,780		5			5		224	224			
P5230738257	BUDA	TX		08/15/2023		362,194		33			33		531	531			
P5230738289	MONTVERDE	FL		08/04/2023		326,547		(81)			(81)		875	875			
P5230738297	FORT LEE	NJ		08/15/2023		680,159		(39)			(39)		1,352	1,352			
P5230738334	BROOKSVILLE	FL		08/11/2023		291,080		(54)			(54)		3,029	3,029			
P5230738340	WOODMERE	NY		07/26/2023		487,090		(59)			(59)		966	966			
P5230738358	PUEBLO	CO		08/30/2023		167,009		(22)			(22)		253	253			
P5230738379	ODESSA	FL		08/28/2023		614,400		(189)			(189)		8,321	8,321			
P5230738387	TITUSVILLE	FL		07/12/2023		104,741		(35)			(35)		217	217			
P5230738388	SAN JUAN CAPISTRANO	CA		08/16/2023		834,058		(210)			(210)		1,828	1,828			
P5230738397	OMAHA	NE		08/14/2023		145,479		(12)			(12)		70	70			
P5230738405	CLEVELAND	OH		08/10/2023		508,230		(78)			(78)		955	955			
P5230738432	MAPLE PLAIN	MN		08/25/2023		503,533		(156)			(156)		733	733			
P5230738464	LAGUNA VISTA	TX		08/15/2023		431,696		(94)			(94)		699	699			
P5230738466	NEWBURY	OH		08/30/2023		125,552		(8)			(8)		164	164			
P5230738487	SAN PEDRO	CA		08/04/2023		452,420		(141)			(141)		6,402	6,402			
P5230738499	LEWIS CENTER	OH		08/28/2023		274,058		(41)			(41)		523	523			
P5230738502	LEHI	UT		08/04/2023		852,208		(150)			(150)		1,795	1,795			
P5230941590	CHICAGO	IL		10/23/2023				(6)			(6)		138	138			
P5230942878	LAKE ALFRED	FL		11/22/2023				(24)			(24)		124	124			
P5231043524	MONTGOMERY	TX		11/01/2023				(21)			(21)		132	132			
P5231044664	MASTIC BEACH	NY		10/18/2023				(46)			(46)		256	256			
P5231045045	WESTLAKE	OH		12/15/2023				(17)			(17)		61	61			
P5231045130	VALLEY STREAM	NY		11/21/2023				(3)			(3)		2,603	2,603			
P5231045157	MC EWEN	TN		10/31/2023				(2)			(2)		294	294			
P5231045241	HARTFORD	CT		11/28/2023				(18)			(18)		54	54			
P5231045259	FARMINGTON	UT		12/01/2023				(301)			(301)		1,529	1,529			
P5231045297	FORT LAUDERDALE	FL		11/21/2023				(537)			(537)		1,739	1,739			
P5231145477	GLENWOOD SPRINGS	CO		11/21/2023				(82)			(82)		657	657			
P5231145537	BLUE HILL	ME		11/17/2023				(53)			(53)		876	876			
P5231145801	MIAMI	FL		12/15/2023				(145)			(145)		639	639			

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
P5231145823	CHARLOTTE	NC		11/27/2023				(23)			(23)		166	166			
P5231145963	FRESNO	TX		11/22/2023				(6)			(6)		125	125			
P5231145981	EASTON	PA		12/09/2023				(25)			(25)		70	70			
P5231146246	FORT COLLINS	CO		12/11/2023				(83)			(83)		246	246			
P5231146437	WINSTON SALEM	NC		12/05/2023				(7)			(7)		117	117			
P5231146594	LAS VEGAS	NV		11/27/2023				(11)			(11)		452	452			
P5231146826	PINE	AZ		12/07/2023				(8)			(8)		113	113			
P5231147037	ADEL	GA		12/08/2023				(17)			(17)		129	129			
P5231147375	DECATUR	GA		12/04/2023				(109)			(109)		351	351			
P600537	BROOKFIELD	IL		07/14/2023		820,769		(4)			(4)						
P600539	CHICAGO	IL		07/14/2023		952,332		(5)			(5)						
P600555	CHICAGO	IL		07/26/2023		319,035		44			44		127,550	127,550			
P600559	CHICAGO	IL		07/26/2023		364,674		47			47		180,349	180,349			
P600562	GLENVIEW	IL		07/26/2023		481,573		14			14		85,758	85,758			
P600565	CHICAGO	IL		07/26/2023		486,530		19			19						
P600571	STREAMWOOD	IL		07/26/2023									129,783	129,783			
P600574	DES PLAINES	IL		07/26/2023		385,109		11			11		125,901	125,901			
P6230224462	NEWNAN	GA		03/30/2023		95,719		(20)			(20)		61	61			
P6230224470	NEWNAN	GA		03/30/2023		110,873		(23)			(23)		69	69			
P6230224473	OPELIKA	AL		03/28/2023		205,364		(26)			(26)		409	409			
P6230324480	ANNVILLE	PA		05/03/2023		128,252		(16)			(16)		323	323			
P6230324494	SAINT LOUIS	MO		04/27/2023		127,144		(38)			(38)		285	285			
P6230424537	NAVARRE	FL		05/01/2023		175,364		(22)			(22)		335	335			
P6230424562	SHARPSBURG	GA		06/21/2023		576,985		(42)			(42)						
P6230424570	RIFLE	CO		05/12/2023		167,711		(22)			(22)		337	337			
P6230424572	NASHVILLE	TN		05/10/2023		246,320		(27)			(27)						
P6230424601	DALLAS	TX		05/15/2023		230,253		(24)			(24)		468	468			
P6230524645	MAITLAND	FL		05/17/2023		207,743		(64)			(64)		1,380	1,380			
P6231025317	LEWES	DE		11/03/2023				(21)			(21)		169	169			
P6231025337	PITTSBURGH	PA		11/17/2023				(22)			(22)		1,674	1,674			
P700050	NEW ORLEANS	LA		03/08/2023		653,879		(35)			(35)		1,527	1,527			
P700052	NEW ORLEANS	LA		04/05/2023		112,321		(7)			(7)		278	278			
P700058	WESTWEGO	LA		08/25/2023		116,571		(5)			(5)		391	391			
P700059	WESTWEGO	LA		08/25/2023		133,300		(3)			(3)		297	297			
P751033	LONGVIEW	TX		06/16/2022		167,308		(35)			(35)		380	380			
P800180	COLORADO SPRINGS	CO		05/01/2023		369,829		(9)			(9)						
P800181	COLORADO SPRINGS	CO		04/28/2023		246,479		(13)			(13)						
P800182	COLORADO SPRINGS	CO		04/28/2023		263,480		(5)			(5)						
P8220200004	MESA	AZ		01/27/2022		219,822		362			362						
P8220500003	COTTONWOOD HEIGHTS	UT		05/25/2022		275,786		(22)			(22)						
P850429	PHOENIX	AZ		06/13/2022		1,195,206		339			339						
P850430	PHOENIX	AZ		06/13/2022		1,179,005		289			289						
P850431	PHOENIX	AZ		06/13/2022		1,317,944		280			280						
P850520	PHOENIX	AZ		06/08/2023		456,791		76			76		1,158	1,158			
P850521	PHOENIX	AZ		06/08/2023		456,791		76			76		1,158	1,158			
P850522	PHOENIX	AZ		06/08/2023		456,791		76			76		1,158	1,158			
P881286	SUN VALLEY	NV		02/07/2023		244,569		(20)			(20)						
P919641	SACRAMENTO	CA		07/25/2022									779	779			
P921502	RICHMOND	CA		05/01/2023		397,898		(14)			(14)		965	965			
P921503	EL SOBRANTE	CA		05/01/2023		456,581		(25)			(25)		1,104	1,104			
P921504	SAN PABLO	CA		04/24/2023		452,280		33			33		1,120	1,120			

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
P921505	PITTSBURG	CA		04/27/2023		385,074		(14)			(14)		940	940			
P921603	MADERA	CA		07/10/2023		299,361							652	652			
P921720	TWENTYNINE PALMS	CA		07/18/2023		192,703		(4)			(4)						
R2004959454	PRINCETON	TX	R	10/31/2023		265,685							(550)	(550)			
VC29904	CHARLESTON	SC		01/02/2020		10,131,506							114,545	114,545			
VC29921	ORLANDO	FL		01/16/2020		6,072,497							151,059	151,059			
VC29946	ORLANDO	FL		01/16/2020									9,766	9,766			
VC29947	ORLANDO	FL		01/16/2020		623,277							15,576	15,576			
VC29948	ORLANDO	FL		01/16/2020		2,312,060							57,780	57,780			
VC29949	ORLANDO	FL		01/16/2020		923,043							23,068	23,068			
VC29950	ORLANDO	FL		01/16/2020		1,338,561							33,452	33,452			
VC29951	ORLANDO	FL		01/16/2020		2,371,420							59,264	59,264			
VC29952	ORLANDO	FL		01/16/2020		834,004							20,842	20,842			
0299999. Mortgages with partial repayments						5,044,820,593		(146,777)			(146,777)		49,866,642	49,866,642		13,842	13,842
A914958	LOS ANGELES	CA		07/03/2019		1,760,618							1,466,478	1,466,478		(312,617)	(312,617)
A919659	LOS ANGELES	CA		06/01/2022		2,811,575							1,730,969	1,730,969		(1,207,904)	(1,207,904)
0499999. Mortgages transferred						4,572,193							3,197,447	3,197,447		(1,520,521)	(1,520,521)
0599999 - Totals						5,360,523,340		(149,512)	(220,400)		70,888		366,928,283	366,928,283		(2,576,671)	(2,576,671)

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	Pret SFR Fund V LP Trch 5	Wilmington	DE	Pretium Partners		08/25/2023			1,717,952		34,357,637	5.700
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	iSquared Capital		11/10/2021			1,089,725		56,481,181	8.740
1999999. Joint Venture Interests - Common Stock - Unaffiliated									2,807,677		90,838,818	XXX
000000-00-0	ASP Summa HoldCo 1, LP	Wilmington	DE	HTIM		01/26/2024		126,374,521			25,746,429	99.000
000000-00-0	BH JV (Berm FW) Multifamily Investor, LLC	Wilmington	DE	BH Real Estate Partners, LLC		12/23/2022			22,834			95.000
000000-00-0	BH JV Multifamily Investors LLC	Wilmington	DE	BH Real Estate Partners, LLC		03/14/2022			115,300		414,642,812	95.000
2099999. Joint Venture Interests - Common Stock - Affiliated								126,374,521	138,134		440,389,241	XXX
000000-00-0	Pretium SFR I-Verm FW, LP	Dover	DE	Pretium		12/29/2022			900,000			100.000
000000-00-0	PRETIUM SFR I LP LIFEGEN	Dover	DE	Pretium REO II, LLC		06/14/2021			3,500,000		114,538,053	100.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									4,400,000		114,538,053	XXX
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Apollo Global Management		07/05/2018			67,212		9,922,477	0.550
2599999. Joint Venture Interests - Other - Unaffiliated									67,212		9,922,477	XXX
BMS1XF-JH-2	BOP 450 WEST 33 LLC/BOP 450 WE CASH COLLATERAL 6.35% Due 4/5/2024 MJSD30	Wilmington	DE	Direct		04/07/2023			42,843,050			
2999999. Collateral Loans - Unaffiliated									42,843,050			XXX
BMSOVO-Z6-5	ASP SUMMA 5 LLC	CHICAGO	IL	ADAMS STREET		10/28/2021			437,500		9,446,150	100.000
BMSOVO-ZB-4	ASP SUMMA 6 LLC	CHICAGO	IL	ADAMS STREET		10/28/2021			447,500		9,141,100	100.000
BMSOVO-ZF-5	ASP SUMMA 7 LLC	CHICAGO	IL	ADAMS STREET		10/28/2021			535,000		9,148,400	100.000
BMSOVO-ZL-2	ASP SUMMA 8 LLC	CHICAGO	IL	ADAMS STREET		10/28/2021			447,500		9,234,150	100.000
BMS27K-XA-7	MONROE CAPITAL STARR CLO II LL ABS_ABS Adj % Due 12/13/2031 FMAN15	CHICAGO	IL	Direct		12/13/2023			5,284,500		11,687,202	94.100
BMS27K-ZN-7	MONROE CAPITAL STARR CLO I LLC ABS_ABS Adj % Due 12/13/2031 FMAN15	CHICAGO	IL	Direct		12/13/2023			4,582,500		9,126,662	93.850
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									11,734,500		57,783,664	XXX
6099999. Total - Unaffiliated									61,852,439		273,083,012	XXX
6199999. Total - Affiliated								126,374,521	138,134		440,389,241	XXX
6299999 - Totals								126,374,521	61,990,573		713,472,253	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	Pretium Holdings	Dover	DE	Capital Distribution	10/26/2020	01/12/2024	15,043,519							15,043,519	15,043,519				
000000-00-0	Napier Park Railcar Lease Fund, LLC	New York	NY	Capital Distribution	05/02/2013	02/20/2024	137,893							137,893					137,893

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Pretium Residential Credit Fund II, LP	Dover	DE	Capital Distribution	04/20/2021	03/08/2024	1,351,871							1,351,871					1,351,871
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	Capital Distribution	11/10/2021	03/27/2024	7,122,842							7,122,842	1,475,133				5,647,709
1999999. Joint Venture Interests - Common Stock - Unaffiliated							23,656,125							23,656,125	16,518,652				7,137,473
000000-00-0	M-A LPI Holdings, LLC	Torch Key	FL	Capital Distribution	12/27/2022	01/08/2024	473,463							473,463	473,463				
000000-00-0	Ace Fund Holdings, LLC	Wilmington	DE	Capital Distribution	05/02/2023	02/16/2024	878,008							878,008	878,008				
2099999. Joint Venture Interests - Common Stock - Affiliated							1,351,471							1,351,471	1,351,471				
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Capital Distribution	07/05/2018	03/22/2024	322,230							322,230	202,948				119,281
000000-00-0	A-A Mortgage Opportunities, LP	Wilmington	DE	Capital Distribution	06/30/2021	01/30/2024													29,447
2599999. Joint Venture Interests - Other - Unaffiliated							322,230							322,230	202,948				148,728
41020V-AA-9	JOHN HANCOCK LIFE INSURANCE CO SUB CORP_BND 144A 7 3/8% Due 2/15/2024 FA15	BOSTON	MA	Maturity	10/05/2010	02/15/2024	19,700,682		(682)			(682)		19,700,000	19,700,000				726,438
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO SUB CORP_BND 144A 8 1/4% Due 12/1/2031 JD1	COLUMBUS	OH	Sale	07/08/2010	01/05/2024	14,062,197		(494)			(494)		14,061,703	15,548,230		1,486,526	1,486,526	120,367
2799999. Surplus Debentures, etc - Unaffiliated							33,762,879		(1,176)			(1,176)		33,761,703	35,248,230		1,486,526	1,486,526	846,805
BMS1XF-JH-2	BOP 450 WEST 33 LLC/BOP 450 WE CASH COLLATERAL 6.35% Due 4/5/2024 MJSD30			Reversal of Purchase	04/07/2023	12/29/2023	42,585,415		(1,887)			(1,887)		42,585,415	42,585,415				636,164
2999999. Collateral Loans - Unaffiliated							42,585,415		(1,887)			(1,887)		42,585,415	42,585,415				636,164
BMS18X-4U-8	SPARROW MULTI-PAY SPE CLASS C	Wilmington	DE	Redemption	07/08/2022	03/08/2024	1,429,789							1,429,789	1,429,789				39,339
BMSOVO-YD-1	ASP SUMMA 1 LLC	CHICAGO	IL	Redemption	10/28/2021	01/29/2024	10,292,500							10,292,500	10,292,500				4,011,421
BMSOVO-YG-4	ASP SUMMA 2 LLC	CHICAGO	IL	Redemption	10/28/2021	01/29/2024	10,583,400							10,583,400	10,583,400				1,231,030
BMSOVO-YK-5	ASP SUMMA 3 LLC	CHICAGO	IL	Redemption	10/28/2021	01/29/2024	12,001,650							12,001,650	12,001,650				1,329,877
BMSOVO-YY-5	ASP SUMMA 4 LLC	CHICAGO	IL	Redemption	10/28/2021	01/29/2024	10,013,337		(32)			(32)		10,013,305	9,950,580		(62,725)	(62,725)	924,316
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							44,320,676		(32)			(32)		44,320,644	44,257,919		(62,725)	(62,725)	7,535,983
6099999. Total - Unaffiliated							144,647,325		(3,095)			(3,095)		144,646,117	138,813,164		1,423,801	1,423,801	16,305,153
6199999. Total - Affiliated							1,351,471							1,351,471	1,351,471				
6299999 - Totals							145,998,796		(3,095)			(3,095)		145,997,588	140,164,635		1,423,801	1,423,801	16,305,153

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
91282C-HL-8	UNITED STATES TREASURY SENIOR GOVT BND		03/07/2024	RBC DOMINION SECURITIES INC.		209,573	210,000	1,814	1.A
0109999999. Subtotal - Bonds - U.S. Governments						209,573	210,000	1,814	XXX
24820R-AG-3	EQUINOR ASA SENIOR CORP_BND 144A 6.500	D	01/24/2024	3RDPARTY		1,079,030	1,000,000	9,931	1.D FE
28504D-AB-9	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D	01/24/2024	3RDPARTY		3,078,780	3,000,000	29,925	2.A FE
0309999999. Subtotal - Bonds - All Other Governments						4,157,810	4,000,000	39,856	XXX
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105 3.500%		03/01/2024	INTEREST CAPITALIZATION		20,128	20,128		1.A
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO		03/01/2024	INTEREST CAPITALIZATION		41,275	41,275		1.A
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		03/01/2024	INTEREST CAPITALIZATION		40,317	40,317		1.A
3137AS-Z7-2	FEDERAL HOME LOAN BANKS MORTGA SENIOR AG		03/01/2024	INTEREST CAPITALIZATION		13,040	13,040		1.A
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO		03/01/2024	INTEREST CAPITALIZATION		38,619	38,619		1.A
64990F-5N-0	DORMITORY AUTHORITY OF STATE O NEWYORKST		02/22/2024	TAX FREE EXCHANGE		3,083,718	3,000,000	1,861	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,237,097	3,153,379	1,861	XXX
00138C-AX-6	COREBRIDGE GLOBAL FUNDING SECURED CORP B		01/24/2024	3RDPARTY		9,985,900	10,000,000	20,222	1.F FE
00206R-DQ-2	AT&TINC SENIOR CORP BND 4.250% 03/01/2		01/24/2024	3RDPARTY		7,624,838	7,750,000	132,665	2.B FE
00206R-MP-4	AT&TINC SENIOR CORP_BND 5.539% 02/20/2		02/05/2024	3RDPARTY		10,000,000	10,000,000	256,948	2.B FE
00232*-AB-6	ASPSUMMA1LLC ASPSUMMA1CLASSA 7.663% 01		01/29/2024	DIRECT		98,186,917	98,186,917		1.A PL
00232*-AC-4	ASPSUMMA1LLC ASPSUMMA1CLASSB 8.563% 01		01/29/2024	DIRECT		14,026,702	14,026,702		1.C PL
00232*-AD-2	ASPSUMMA1LLC ASPSUMMA1CLASSC 9.413% 01		01/29/2024	DIRECT		15,429,373	15,429,373		1.F PL
00232*-AE-0	ASPSUMMA1LLC ASPSUMMA1CLASSD 11.713% 01		01/29/2024	DIRECT		13,559,146	13,559,146		2.B PL
00232*-AF-7	ASPSUMMA1LLC ASPSUMMA1CLASSE 13.913% 01		01/29/2024	DIRECT		8,035,777	8,199,772		3.B PL
00235*-AB-3	ASPSUMMA2LLC ASPSUMMA2CLASSA 7.663% 01		01/29/2024	DIRECT		96,648,728	96,648,728		1.A PL
00235*-AC-1	ASPSUMMA2LLC ASPSUMMA2CLASSB 8.563% 01		01/29/2024	DIRECT		13,354,541	13,354,541		1.C PL
00235*-AD-9	ASPSUMMA2LLC ASPSUMMA2CLASSC 9.413% 01		01/29/2024	DIRECT		15,109,710	15,109,710		1.F PL
00235*-AE-7	ASPSUMMA2LLC ASPSUMMA2CLASSD 11.713% 01		01/29/2024	DIRECT		13,537,690	13,537,690		2.B PL
00235*-AF-4	ASPSUMMA2LLC ASPSUMMA2CLASSE 13.903% 01		01/29/2024	DIRECT		8,378,246	8,549,231		3.B PL
00235@-AB-1	ASPSUMMA3LLC ASPSUMMA3CLASSA 7.663% 01		01/29/2024	DIRECT		108,413,110	108,413,110		1.A PL
00235@-AC-9	ASPSUMMA3LLC ASPSUMMA3CLASSB 8.563% 01		01/29/2024	DIRECT		16,816,240	16,816,240		1.C PL
00235@-AD-7	ASPSUMMA3LLC ASPSUMMA3CLASSC 9.413% 01		01/29/2024	DIRECT		17,978,814	17,978,814		1.F PL
00235@-AE-5	ASPSUMMA3LLC ASPSUMMA3CLASSD 11.713% 01		01/29/2024	DIRECT		14,564,568	14,564,568		2.B PL
00235@-AF-2	ASPSUMMA3LLC ASPSUMMA3CLASSE 13.913% 01		01/29/2024	DIRECT		8,352,334	8,522,790		3.B PL
00236*-AB-2	ASPSUMMA4LLC ASPSUMMA4CLASSA 7.663% 01		01/29/2024	DIRECT		87,659,030	87,659,030		1.A PL
00236*-AC-0	ASPSUMMA4LLC ASPSUMMA4CLASSB 8.563% 01		01/29/2024	DIRECT		13,461,923	13,461,923		1.C PL
00236*-AD-8	ASPSUMMA4LLC ASPSUMMA4CLASSC 9.413% 01		01/29/2024	DIRECT		14,470,697	14,470,697		1.F PL
00236*-AE-6	ASPSUMMA4LLC ASPSUMMA4CLASSD 11.713% 01		01/29/2024	DIRECT		12,070,509	12,070,509		2.B PL
00236*-AF-3	ASPSUMMA4LLC ASPSUMMA4CLASSE 13.913% 01		01/29/2024	DIRECT		7,098,109	7,242,968		3.B PL
00287Y-BX-6	ABBVIE INC SENIOR CORP_BND 3.200% 11/2		02/05/2024	3RDPARTY		9,227,800	10,000,000	67,556	1.G FE
008513-AB-9	AGREE LP SENIOR CORP BND 2.000% 06/15/		02/16/2024	3RDPARTY		884,830	1,020,000	3,740	2.B FE
00851W-AC-3	AGL CLO LTD AGL_21-14A AGL_21-14A 7.22		02/29/2024	3RDPARTY		2,001,940	2,000,000	16,869	1.C FE
00901U-AG-8	AIMCOCLOLTDAIMCO_24-22 ABS CO_22-D 144A		03/08/2024	3RDPARTY		5,000,000	5,000,000		2.C FE
00914A-AQ-5	AIR LEASE CORPORATION SENIOR CORP BND		01/24/2024	3RDPARTY		15,237,950	17,500,000	148,021	2.B FE
012653-AD-3	ALBEMARLE CORP SENIOR CORP_BND 4.650%		02/16/2024	3RDPARTY		11,825,115	12,034,000	92,060	2.B FE
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		02/16/2024	3RDPARTY		10,129,265	10,500,000	12,125	2.A FE
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC SENIOR CORP B		02/16/2024	3RDPARTY		1,284,322	1,254,000	20,933	2.B FE
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND 4.800		02/05/2024	3RDPARTY		6,991,143	7,050,000	159,687	2.B FE
02209S-BQ-5	ALTRIA GROUP INC SENIOR CORP BND 6.200		01/24/2024	3RDPARTY		10,475,700	10,000,000	146,389	2.B FE
023608-AL-6	AMEREN CORPORATION SENIOR CORP BND 1.9		01/24/2024	3RDPARTY		4,578,200	5,000,000	35,479	2.A FE
023608-AQ-5	AMEREN CORPORATION SENIOR CORP BND 5.0		02/05/2024	3RDPARTY		5,434,795	5,450,000	34,819	2.B FE
025537-AY-7	AMERICAN ELECTRIC POWER COMPAN SENIOR CO		02/05/2024	3RDPARTY		924,830	920,000	7,840	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03740L-AE-2	AON CORP SENIOR CORP_BND 3.900% 02/28/		03/21/2024	3RDPARTY		4,193,475	5,500,000	16,088	2.A FE
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP SENIOR COR		01/24/2024	3RDPARTY		15,163,805	15,500,000	337,724	1.F FE
039483-BL-5	ARCHER DANIELS MIDLAND CO SENIOR CORP BN		02/16/2024	3RDPARTY		1,999,412	2,122,000	1,474	1.F FE
04010L-BA-0	ARES CAPITAL CORPORATION SENIOR CORP BND		02/29/2024	3RDPARTY		454,915	500,000	1,314	2.C FE
040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		02/05/2024	3RDPARTY		10,040,252	11,315,000	140,557	2.A FE
04316J-AE-9	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		03/21/2024	3RDPARTY		8,951,870	9,000,000	203,007	2.B FE
04316J-AH-2	ARTHUR J GALLAGHER & CO SENIOR CORP BND		03/27/2024	3RDPARTY		5,012,166	5,000,000	31,792	2.B FE
04636N-AF-0	ASTRAZENECA FINANCE LLC SENIOR CORP BND		01/24/2024	3RDPARTY		4,042,840	4,000,000	77,458	1.F FE
05351W-AB-9	AVANGRID INC SENIOR CORP BND 3.800% 06		02/16/2024	3RDPARTY		1,990,392	2,138,000	18,054	2.B FE
05526D-BH-7	BAT CAPITAL CORP BATCAPITALCORP 3.462%		02/16/2024	3RDPARTY		4,494,354	4,944,000	74,747	2.A FE
05526D-BR-5	BAT CAPITAL CORP BATCAPITALCORP 2.259%		01/24/2024	3RDPARTY		1,783,980	2,000,000	15,186	2.A FE
05565E-AH-8	BMW US CAPITAL LLC SENIOR CORP BND 144A		02/05/2024	3RDPARTY		9,595,700	10,000,000	90,222	1.F FE
05611V-AA-9	BX COMMERCIAL MORTGAGE TRUST B BX_24-XL4		01/17/2024	3RDPARTY		4,987,499	5,000,000		1.A FE
05611V-AC-5	BX COMMERCIAL MORTGAGE TRUST B BX_24-XL4		03/08/2024	VARIOUS		3,201,188	3,203,000	11,311	1.D FE
05612E-AA-6	BXTRUST BX_24-MF 6.767% 02/15/39		02/06/2024	3RDPARTY		9,795,450	9,820,000		1.A FE
05612E-AC-2	BXTRUST SENIOR CMBS MF-B 144A 7.017% 0		02/06/2024	3RDPARTY		967,575	970,000		1.D FE
05612E-AE-8	BXTRUST BX_24-MF 7.266% 02/15/39		02/06/2024	3RDPARTY		3,501,225	3,510,000		1.G FE
05612G-AA-1	BXCOMMERCIALMORTGAGETRUSTB SENIOR CMBS L		03/06/2024	3RDPARTY		2,992,499	3,000,000		1.A FE
05612G-AE-3	BXCOMMERCIALMORTGAGETRUSTB SENIOR CMBS L		03/06/2024	3RDPARTY		9,974,998	10,000,000		1.G FE
05612H-AC-5	BXTRUST BX_24-CNYN 0.000% 04/15/29		03/15/2024	3RDPARTY		6,982,499	7,000,000		1.D FE
05612J-AA-5	BX_24-WPT SENIOR CMBS PT-A 144A 0.000%		03/27/2024	3RDPARTY		9,974,969	10,000,000		1.A Z
05723K-AE-0	BAKERHUGHESHOLDINGSLLC SENIOR CORP_BND		02/16/2024	3RDPARTY		10,169,853	10,748,000	54,542	1.G FE
05723K-AG-5	BAKERHUGHESHOLDINGSLLC SENIOR CORP_BND		02/05/2024	3RDPARTY		1,825,148	1,990,000	15,612	1.G FE
06051G-GF-0	BANKOFAMERICACORP SENIOR CORP_BND 3.82		01/24/2024	3RDPARTY		9,624,400	10,000,000	6,373	1.G FE
06051G-HY-8	BANKOFAMERICACORP BANKOFAMERICACORP 2.		02/05/2024	3RDPARTY		5,009,576	5,200,000	50,644	1.E FE
06051G-JD-2	BANKOFAMERICACORP SENIOR CORP_BND 1.31		02/16/2024	3RDPARTY		1,999,114	2,112,000	4,798	1.G FE
07274E-AJ-2	BAYER US FINANCE LLC SENIOR CORP BND 144		01/24/2024	3RDPARTY		5,109,300	5,000,000	4,340	2.B FE
07274N-AL-7	BAYER US FINANCE II LLC SENIOR CORP_BND		01/24/2024	3RDPARTY		2,372,875	2,500,000	12,457	2.B FE
08186Y-AC-8	BENEFITSTREETPARTNERSCLOLT ABS _25-B 144		02/28/2024	3RDPARTY		400,400	400,000	3,638	1.C FE
092113-AV-1	BLACK HILLS CORPORATION SENIOR CORP_BND		01/24/2024	3RDPARTY		1,031,440	1,000,000	21,651	2.A FE
09609N-AL-9	BLUEMOUNTAIN CLO LTD BLUEM_19 BLUEM_19-2		02/23/2024	3RDPARTY		1,000,200	1,000,000	6,679	1.A FE
096630-AE-8	BOARDWALK PIPELINES LP SENIOR CORP BND		02/16/2024	3RDPARTY		1,995,187	1,980,000	26,180	2.C FE
10112R-BA-1	BOSTON PROPERTIES LP SENIOR CORP_BND 4		01/24/2024	3RDPARTY		4,741,150	5,000,000	34,375	2.B FE
10112R-BB-9	BOSTON PROPERTIES LP SENIOR CORP BND 3		02/16/2024	3RDPARTY		5,428,780	6,126,000	28,103	2.B FE
10373Q-AC-4	BPCAPITALMARKETSAMERICAINC BPCAPITALMARK		01/24/2024	3RDPARTY		969,130	1,000,000	13,670	1.E FE
10373Q-AE-0	BPCAPITALMARKETSAMERICAINC SENIOR CORP_B		01/24/2024	3RDPARTY		2,460,050	2,500,000	23,522	1.E FE
10373Q-AV-2	BPCAPITALMARKETSAMERICAINC SENIOR CORP_B		01/24/2024	3RDPARTY		1,433,310	1,500,000	1,257	1.E FE
10373Q-AZ-3	BPCAPITALMARKETSAMERICAINC BPCAPITALMARK		02/05/2024	3RDPARTY		1,225,245	1,270,000	14,303	1.E FE
10373Q-BX-7	BPCAPITALMARKETSAMERICAINC SENIOR CORP B		02/16/2024	3RDPARTY		10,597,353	10,668,000	41,266	1.E FE
110122-CP-1	BRISTOL-MYERS SQUIBB CO BRISTOL-MYERSSQU		02/05/2024	3RDPARTY		1,704,521	1,820,000	1,891	1.F FE
11135F-BV-2	BROADCOM INC BROADCOMINC 4.926% 05/15/		03/21/2024	3RDPARTY		8,493,480	9,000,000	160,095	2.C FE
118382-AS-9	BKPRK_2019-1A BKPRK_19-1A 7.210% 07/18		01/17/2024	3RDPARTY		748,875	750,000	150	1.C FE
12433E-AA-9	BXTRUST BX_22-LAB6 6.325% 01/15/39		02/21/2024	3RDPARTY		5,950,313	6,000,000	8,424	1.A FM
12434D-AA-0	BXTRUST BX_21-LGCY 5.945% 10/15/36		02/22/2024	3RDPARTY		6,882,969	7,000,000	12,701	1.A FM
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B BX_23-XL3		03/13/2024	3RDPARTY		5,060,720	5,000,000		1.A FM
12541W-AA-8	CH ROBINSON WORLDWIDE INC SENIOR CORP_BN		02/05/2024	3RDPARTY		1,934,440	2,000,000	26,133	2.A FE
125523-CR-9	CIGNAGROUP SENIOR CORP BND 5.685% 03/1		02/05/2024	3RDPARTY		10,005,100	10,000,000	224,242	2.A FE
12553D-AQ-0	CIFCFUNDINGLTDCIFC_19-1A CIFC19-1AR 8.		03/22/2024	3RDPARTY		315,158	315,000	4,860	2.C FE

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

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126117-AY-6	CNA FINANCIAL CORP SENIOR CORP BND 5.1		02/29/2024	3RDPARTY		2,424,177	2,500,000	4,983	2.A FE
126650-CD-0	CVS HEALTH CORP SENIOR CORP BND 5.300%		01/25/2024	3RDPARTY		1,195,000	1,250,000	9,938	2.B FE
126650-CN-8	CVS HEALTH CORP SENIOR CORP_BND 5.125%		02/14/2024	3RDPARTY		2,713,080	3,000,000	11,104	2.B FE
126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND 5.050%		03/07/2024	3RDPARTY		9,151,621	10,100,000	197,693	2.B FE
126650-DK-3	CVS HEALTH CORP SENIOR CORP BND 4.125%		02/16/2024	3RDPARTY		2,474,490	3,000,000	48,125	2.B FE
126650-DV-9	CVS HEALTH CORP SENIOR CORP BND 5.625%		02/23/2024	3RDPARTY		967,540	1,000,000	938	2.B FE
133131-AX-0	CAMDEN PROPERTY TRUST SENIOR CORP BND		02/16/2024	3RDPARTY		908,570	1,000,000	4,375	1.G FE
141781-CA-0	CARGILL INC SENIOR CORP BND 144A 4.500		02/16/2024	3RDPARTY		164,456	166,000	1,183	1.F FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDIN SECURED C		02/16/2024	3RDPARTY		1,992,186	1,998,000	14,506	2.B FE
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDIN CHENIEREC		02/05/2024	3RDPARTY		6,687,275	7,190,000	60,596	2.B FE
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMP SENIOR CO		02/16/2024	3RDPARTY		1,994,863	2,090,000	15,791	1.G FE
172967-LP-4	CITIGROUP INC CITIGROUPINC 3.668% 07/2		01/25/2024	3RDPARTY		1,133,819	1,189,000	606	1.G FE
191216-DD-9	COCA-COLA CO SENIOR CORP BND 1.000% 03		02/29/2024	3RDPARTY		1,742,421	2,000,000	9,111	1.E FE
20030N-ED-9	COMCAST CORPORATION SENIOR CORP BND 4.		02/16/2024	3RDPARTY		306,438	310,000	1,411	1.G FE
20469A-AC-3	COMPASSDATACENTERSISSUERII ABS C_24-1-B		02/22/2024	3RDPARTY		4,953,814	5,000,000		1.F FE
207597-ER-2	CONNECTICUT LIGHT AND POWER CO SECURED C		02/05/2024	3RDPARTY		495,775	500,000	904	1.E FE
210518-DV-5	CONSUMERS ENERGY COMPANY SECURED CORP BN		02/05/2024	3RDPARTY		9,994,744	9,930,000	247,340	1.E FE
224044-CG-0	COX COMMUNICATIONS INC SENIOR CORP_BND 1		02/16/2024	3RDPARTY		1,994,700	2,096,000	30,427	2.B FE
224044-CR-6	COX COMMUNICATIONS INC SENIOR CORP BND 1		02/05/2024	3RDPARTY		20,147,652	19,880,000	410,712	2.B FE
251526-CS-6	DEUTSCHEBANKAG(NEWYORKBRA DEUTSCHEBANKAG		02/05/2024	3RDPARTY		10,001,763	9,680,000	34,332	2.A FE
25179M-BF-9	DEVONENERGYCORPORATION DEVONENERGYCORPOR		02/05/2024	3RDPARTY		9,624,200	10,000,000	27,500	2.B FE
25468P-DM-5	TWDC ENTERPRISES 18 CORP SENIOR CORP BND		02/16/2024	3RDPARTY		273,676	294,000	317	1.G FE
260543-BJ-1	DOW CHEMICAL COMPANY THE SENIOR CORP_BN		02/16/2024	3RDPARTY		1,889,958	1,706,000	38,444	2.B FE
26441C-CC-7	DUKE ENERGY CORP SENIOR CORP BND 4.850		01/24/2024	3RDPARTY		6,478,680	6,500,000	18,390	2.B FE
26442E-AF-7	DUKE ENERGY OHIO INC SECURED CORP BND		02/16/2024	3RDPARTY		586,892	620,000	1,257	1.F FE
26444H-AH-4	DUKE ENERGY FLORIDA LLC SECURED CORP BND		02/05/2024	3RDPARTY		8,397,973	9,520,000	43,633	1.F FE
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		01/24/2024	3RDPARTY		9,748,800	10,000,000	68,750	2.B FE
281020-AY-3	EDISON INTERNATIONAL SENIOR CORP_BND 5		02/16/2024	3RDPARTY		12,017,800	12,000,000	131,542	2.B FE
29273R-AP-4	ENERGY TRANSFER LP SENIOR CORP_BND 6.0		01/25/2024	3RDPARTY		1,246,025	1,250,000	12,184	2.B FE
29273R-AR-0	ENERGY TRANSFER LP SENIOR CORP BND 6.5		03/27/2024	3RDPARTY		1,581,245	1,500,000	15,167	2.B FE
29280H-AA-0	ENEL FINANCE AMERICA LLC SENIOR CORP BND		02/16/2024	3RDPARTY		13,963,489	13,157,000	272,845	2.A FE
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		02/05/2024	3RDPARTY		489,280	500,000	8,839	1.G FE
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR		02/05/2024	3RDPARTY		731,535	750,000	9,597	1.G FE
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR		02/05/2024	3RDPARTY		8,787,037	9,830,000	5,352	1.G FE
29444U-BJ-4	EQUINIX INC SENIOR CORP_BND 3.000% 07/		03/21/2024	3RDPARTY		2,839,232	4,400,000	25,667	2.B FE
29444U-BL-9	EQUINIX INC SENIOR CORP BND 1.550% 03/		02/29/2024	3RDPARTY		1,743,876	2,000,000	14,122	2.B FE
30034W-AB-2	EVERGY INC SENIOR CORP BND 2.900% 09/1		02/16/2024	3RDPARTY		10,888,852	12,242,000	142,563	2.B FE
30040W-AF-5	EVERSOURCE ENERGY SENIOR CORP_BND 4.25		02/16/2024	3RDPARTY		9,609,314	10,040,000	149,510	2.B FE
30040W-AT-5	EVERSOURCE ENERGY SENIOR CORP BND 5.45		01/24/2024	3RDPARTY		4,557,105	4,500,000	98,781	2.B FE
30040W-AV-0	EVERSOURCE ENERGY SENIOR CORP BND 4.75		02/16/2024	3RDPARTY		59,425	60,000	760	2.B FE
30040W-AW-8	EVERSOURCE ENERGY SENIOR CORP BND 5.95		02/16/2024	3RDPARTY		12,173,673	11,786,000	131,515	2.B FE
30040W-AX-6	EVERSOURCE ENERGY SENIOR CORP BND 5.50		01/16/2024	3RDPARTY		4,973,350	5,000,000		2.B FE
30161N-BL-4	EXELON CORPORATION SENIOR CORP BND 5.6		02/23/2024	3RDPARTY		4,107,022	4,200,000	105,840	2.B FE
30225V-AH-0	EXTRA SPACE STORAGE LP SENIOR CORP BND		02/16/2024	3RDPARTY		933,780	1,000,000	15,167	2.B FE
30321L-2C-5	F&G GLOBAL FUNDING SECURED CORP BND 144A		02/16/2024	3RDPARTY		32,099	38,000	319	1.G FE
337738-AV-0	FISERV INC SENIOR CORP_BND 4.400% 07/0		03/21/2024	3RDPARTY		3,359,040	4,000,000	41,067	2.B FE
33883M-AQ-7	FLATIRONCLOLTDFLAT_20-1A ABS 0-R-DR 144A		03/25/2024	3RDPARTY		3,750,000	3,750,000		2.C Z
35137L-AH-8	FOX CORP SENIOR CORP_BND 4.709% 01/25/		01/24/2024	3RDPARTY		9,851,900	10,000,000	1,308	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36143L-2G-9	GA GLOBAL FUNDING TRUST SECURED CORP BND		02/05/2024	3RDPARTY		11,384,325	12,500,000	22,500	1.F FE
36143L-2L-8	GA GLOBAL FUNDING TRUST SECURED CORP BND		02/05/2024	3RDPARTY		10,872,591	10,890,000	31,443	1.F FE
361448-BA-0	GATX CORPORATION SENIOR CORP BND 3.500		01/24/2024	3RDPARTY		5,622,780	6,000,000	76,417	2.B FE
36321B-AL-5	GALAXYCLOLTD GALXY_24-R 7.772% 04/15/3		02/12/2024	3RDPARTY		6,894,000	6,894,000		1.F FE
370334-BZ-6	GENERAL MILLS INC SENIOR CORP BND 3.20		01/24/2024	3RDPARTY		5,725,560	6,000,000	88,533	2.B FE
37045X-EH-5	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		01/24/2024	3RDPARTY		2,041,260	2,000,000	10,633	2.B FE
37045X-EN-2	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		02/16/2024	3RDPARTY		17,223,355	16,924,000	145,876	2.B FE
37045X-ER-3	GENERAL MOTORS FINANCIAL CO IN GENERALMO		02/29/2024	3RDPARTY		3,990,163	4,000,000	13,417	2.B FE
37331N-AN-1	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A		02/16/2024	3RDPARTY		1,997,917	2,186,000	5,538	1.G FE
378272-AV-0	GLENCOREFUNDINGLLC SENIOR CORP BND 144A		02/05/2024	3RDPARTY		1,979,660	2,000,000	39,271	2.A FE
378272-BD-9	GLENCOREFUNDINGLLC SENIOR CORP BND 144A		02/05/2024	3RDPARTY		8,025,568	8,660,000	39,090	2.A FE
378272-BN-7	GLENCOREFUNDINGLLC SENIOR CORP BND 144A		01/24/2024	3RDPARTY		10,437,300	10,000,000	187,153	2.A FE
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR CORP_BND 4.		02/29/2024	3RDPARTY		6,115,760	8,000,000	17,522	2.C FE
37940X-AR-3	GLOBAL PAYMENTS INC SENIOR CORP_BND 5.		03/07/2024	3RDPARTY		1,996,220	2,000,000	8,594	2.C FE
38141G-XS-8	GOLDMAN SACHS GROUP INC/THE GOLDMANSACHS		02/05/2024	3RDPARTY		9,514,700	10,000,000	41,563	1.F FE
38141G-ZK-3	GOLDMAN SACHS GROUP INC/THE GOLDMANSACHS		01/24/2024	3RDPARTY		9,269,000	10,000,000	111,467	1.F FE
404119-BV-0	HCA INC SECURED CORP_BND 5.500% 06/15/		03/07/2024	3RDPARTY		8,417,090	9,000,000	93,806	2.C FE
404119-CS-6	HCA INC HCAINC 4.375% 03/15/42		02/14/2024	3RDPARTY		1,881,810	2,250,000	38,707	2.C FE
444859-BK-7	HUMANA INC SENIOR CORP_BND 3.125% 08/1		02/05/2024	3RDPARTY		4,545,650	5,000,000	74,653	2.B FE
444859-BQ-4	HUMANA INC SENIOR CORP BND 1.350% 02/0		01/24/2024	3RDPARTY		1,803,680	2,000,000	12,975	2.B FE
444859-BT-8	HUMANA INC SENIOR CORP BND 3.700% 03/2		02/16/2024	3RDPARTY		286,646	306,000	4,655	2.B FE
444859-BU-5	HUMANA INC SENIOR CORP BND 5.750% 03/0		02/16/2024	3RDPARTY		409,092	400,000	10,861	2.B FE
444859-BZ-4	HUMANA INC SENIOR CORP BND 5.750% 12/0		02/05/2024	3RDPARTY		5,397,368	5,250,000	73,792	2.B FE
44891A-BW-6	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		02/05/2024	3RDPARTY		896,612	980,000	2,123	2.A FE
44891A-CB-1	HYUNDAI CAPITAL AMERICA SENIOR CORP BND		02/05/2024	3RDPARTY		9,131,213	9,100,000	176,565	2.A FE
44891A-CG-0	HYUNDAI CAPITAL AMERICA SENIOR CORP BND		02/16/2024	3RDPARTY		1,995,533	1,986,000	17,143	2.A FE
459200-JZ-5	INTERNATIONAL BUSINESS MACHINE SENIOR CO		02/16/2024	3RDPARTY		1,997,274	2,068,000	18,198	1.G FE
459200-KT-7	INTERNATIONAL BUSINESS MACHINE SENIOR CO		01/24/2024	3RDPARTY		6,896,050	7,000,000	144,443	1.G FE
46593E-AA-3	JPMORGANCHASECOMMERCIALMOR SENIOR_CMBS _		02/20/2024	3RDPARTY		9,962,500	10,000,000	13,076	1.A
46647P-BH-8	JPMORGANCHASE&CO JPMORGANCHASE&CO 2.00		02/05/2024	3RDPARTY		480,840	500,000	4,010	1.E FE
46647P-BK-1	JPMORGANCHASE&CO SENIOR CORP_BND 2.083		02/05/2024	3RDPARTY		9,526,870	9,920,000	60,268	1.F FE
48661Y-AA-2	KAYNECLOKAYNE_19-4A KAYNE_19-4A 7.686%		03/27/2024	3RDPARTY		3,024,387	3,000,000	39,714	1.B FE
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS KINDERMORG		01/18/2024	3RDPARTY		4,819,612	4,300,000	136,895	2.B FE
494550-BP-0	KINDER MORGAN ENERGY PARTNERS SENIOR COR		02/14/2024	3RDPARTY		2,610,060	3,000,000	68,750	2.B FE
50077L-AD-8	KRAFT HEINZ FOODS CO KRAFTHEINZFOODSCO		02/05/2024	3RDPARTY		1,846,740	1,930,000	10,615	2.B FE
50077L-AM-8	KRAFT HEINZ FOODS CO SENIOR CORP_BND 5		02/16/2024	3RDPARTY		4,188,120	4,500,000	21,233	2.B FE
529043-AF-8	LXP INDUSTRIAL TRUST SENIOR CORP BND 6		01/24/2024	3RDPARTY		4,164,040	4,000,000	54,750	2.B FE
531542-AA-6	LIBERTY UTILITIES CO SENIOR CORP BND 144		02/05/2024	3RDPARTY		10,005,884	9,990,000	40,238	2.B FE
548661-DN-4	LOWES COMPANIES INC SENIOR CORP_BND 3.		03/21/2024	3RDPARTY		2,287,260	3,000,000	49,333	2.A FE
55819T-AS-0	MDPK_20R ABS 20A-BR 144A 7.131% 07/27/		01/11/2024	3RDPARTY		998,800	1,000,000	16,198	1.C FE
56585A-BC-5	MARATHON PETROLEUM CORP SENIOR CORP_BND		02/05/2024	3RDPARTY		2,006,200	2,000,000	14,806	2.B FE
574599-BS-4	MASCO CORPORATION SENIOR CORP BND 1.50		02/05/2024	3RDPARTY		1,599,219	1,830,000	13,115	2.B FE
58769J-AR-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		02/16/2024	3RDPARTY		17,571,512	17,612,000	39,654	1.F FE
59170J-AH-1	METRONET INFRASTRUCTURE ISSUER ABS 24-1-		03/06/2024	3RDPARTY		588,261	588,363		2.B FE
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP SENIOR CO		02/05/2024	3RDPARTY		9,631,500	10,000,000	161,875	2.B FE
61036*-AA-8	MONROECAPITALSTARRCLOIILLC MONROESTARRCLO		03/25/2024	DIRECT		14,511,250	14,511,250		1.F PL
61036*-AB-6	MONROECAPITALSTARRCLOIILLC MONROESTARRCLO		03/25/2024	DIRECT		2,643,750	2,643,750		2.B PL
61036*-AC-4	MONROECAPITALSTARRCLOIILLC MONROESTARRCLO		03/25/2024	DIRECT		1,762,500	1,762,500		3.B PL

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61036@-AA-6	MONROECAPITALSTARRCLOIILL MONROESTARRCLO		03/25/2024	DIRECT		16,734,250	16,734,250		1.F PL
61036@-AB-4	MONROECAPITALSTARRCLOIILL MONROESTARRCLO		03/25/2024	DIRECT		3,048,750	3,048,750		2.B PL
61036@-AC-2	MONROECAPITALSTARRCLOIILL MONROESTARRCLO		03/25/2024	DIRECT		2,032,500	2,032,500		3.B PL
617446-8V-4	MORGANSTANLEY SENIOR CORP_BND 0.985% 1		02/16/2024	3RDPARTY		1,998,303	2,164,000	4,204	1.E FE
61744Y-AK-4	MORGANSTANLEY SENIOR CORP_BND 3.591% 0		02/16/2024	3RDPARTY		948,170	1,000,000	2,893	1.G FE
61744Y-AP-3	MORGANSTANLEY SENIOR CORP_BND 3.772% 0		01/25/2024	3RDPARTY		9,013,345	9,461,000	4,957	1.G FE
61747Y-EM-3	MORGANSTANLEY SENIOR CORP_BND 2.630% 0		02/05/2024	3RDPARTY		4,997,560	5,150,000	63,584	1.E FE
61747Y-FM-2	MORGANSTANLEY MORGANSTANLEY 5.942% 02/		02/29/2024	3RDPARTY		7,878,152	8,000,000	29,050	2.A FE
61945C-AH-6	MOSAIC CO/THE SENIOR CORP BND 5.375% 1		01/24/2024	3RDPARTY		8,094,000	8,000,000	58,528	2.B FE
62912X-AC-8	NGPL PIPECO LLC NGPLPIPECOLLC 7.768% 1		02/14/2024	3RDPARTY		617,420	561,000	7,384	2.C FE
63743H-EW-8	NATIONAL RURAL UTILITIES COOPE SENIOR CO		02/05/2024	3RDPARTY		6,735,590	7,370,000	10,646	1.F FE
63743H-FM-9	NATIONAL RURAL UTILITIES COOPE SENIOR CO		02/05/2024	3RDPARTY		758,009	760,000	203	1.F FE
63743H-FN-7	NATIONAL RURAL UTILITIES COOPE SENIOR CO		02/05/2024	3RDPARTY		499,230	500,000	135	1.F FE
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO		01/24/2024	3RDPARTY		881,040	1,000,000	2,164	2.A FE
65473Q-BC-6	NISOURCE INC SENIOR CORP BND 4.800% 02		03/21/2024	3RDPARTY		2,668,980	3,000,000	16,000	2.B FE
670346-AY-1	NUCOR CORPORATION SENIOR CORP BND 4.30		02/16/2024	3RDPARTY		19,649	20,000	210	1.G FE
67113G-AL-1	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A		02/21/2024	3RDPARTY		3,508,750	3,500,000	29,958	2.C FE
67421Q-AA-0	ENERGY TRANSFER LP ENERGYTRANSFERLP 8.		02/16/2024	3RDPARTY		2,000,998	1,926,000	59,920	2.B FE
67592C-AN-6	OCTAGONINVESTMENTPARTNERS39 OCT46_39-R		03/05/2024	3RDPARTY		1,000,000	1,000,000		1.A FE
68233J-BK-9	ONCOR ELECTRIC DELIVERY COMPAN ONCORELEC		02/16/2024	3RDPARTY		1,397,929	1,346,000	33,538	1.F FE
68235P-AN-8	ONE GAS INC SENIOR CORP BND 5.100% 04/		02/16/2024	3RDPARTY		1,992,802	1,982,000	19,093	1.G FE
682680-AU-7	ONEOK INC SENIOR CORP_BND 4.550% 07/15		01/24/2024	3RDPARTY		982,040	1,000,000	1,390	2.B FE
682680-AW-3	ONEOK INC SENIOR CORP_BND 4.350% 03/15		02/05/2024	3RDPARTY		2,497,330	2,590,000	44,440	2.B FE
682680-AY-9	ONEOK INC SENIOR CORP BND 3.400% 09/01		02/16/2024	3RDPARTY		1,044,370	1,142,000	18,335	2.B FE
682680-BH-5	ONEOK INC SENIOR CORP_BND 5.550% 11/01		02/16/2024	3RDPARTY		343,240	340,000	9,278	2.B FE
682680-BJ-1	ONEOK INC SENIOR CORP_BND 5.650% 11/01		02/16/2024	3RDPARTY		10,287,011	10,030,000	239,389	2.B FE
682680-BR-3	ONEOK INC SENIOR CORP BND 5.000% 03/01		03/01/2024	TAX FREE EXCHANGE		3,923,767	4,000,000		2.B FE
682680-BT-9	ONEOK INC CORP BND 6.400% 05/01/37		02/27/2024	TAX FREE EXCHANGE		11,542,256	12,250,000	252,622	2.B FE
682680-BU-6	MAGELLAN MIDSTREAM PARTNERS LP MAGELLANM		02/27/2024	TAX FREE EXCHANGE		11,939,882	12,000,000	120,400	2.B FE
682680-BY-8	ONEOK INC SENIOR CORP BND 4.200% 10/03		02/27/2024	TAX FREE EXCHANGE		9,671,147	10,000,000	168,000	2.B FE
68389X-BF-1	ORACLE CORPORATION SENIOR CORP_BND 4.1		02/23/2024	3RDPARTY		3,971,150	5,000,000	58,438	2.B FE
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP_BND 4.0		02/16/2024	3RDPARTY		7,755,100	10,000,000	40,000	2.B FE
68389X-BW-4	ORACLE CORPORATION SENIOR CORP BND 3.6		02/14/2024	3RDPARTY		2,306,100	3,000,000	40,500	2.B FE
68389X-CQ-6	ORACLE CORPORATION ORACLECORPORATION 5		03/21/2024	3RDPARTY		3,868,720	4,000,000	30,217	2.B FE
693475-BQ-7	PNCFINANCIALSERVICESGROUPI SENIOR CORP_B		02/16/2024	3RDPARTY		6,681,234	6,662,000	63,657	1.G FE
69356A-AS-1	PPM CLO LTD PPMC_20-4A PPMC_20-4A 8.71		02/29/2024	3RDPARTY		477,091	500,000	5,081	2.C FE
695114-CU-0	PACIFICORP SECURED CORP BND 3.500% 06/		02/05/2024	3RDPARTY		9,272,500	10,000,000	50,556	1.F FE
695114-DB-1	PACIFICORP SECURED CORP BND 5.100% 02/		02/05/2024	3RDPARTY		10,758,775	10,730,000	33,059	1.F FE
709599-BU-7	PENSKETRUCKLEASINGCOLP SENIOR CORP BND 1		02/16/2024	3RDPARTY		1,993,825	1,988,000	27,625	2.B FE
709599-BW-3	PENSKETRUCKLEASINGCOLP SENIOR CORP_BND 1		01/24/2024	3RDPARTY		10,305,800	10,000,000	294,097	2.B FE
709599-BY-9	PENSKETRUCKLEASINGCOLP SENIOR CORP BND 1		02/05/2024	3RDPARTY		7,511,675	7,500,000	19,691	2.B FE
71680@-AL-0	PETROSPACEFINANCELLC SECURED ABS_ABS 3		03/31/2024	INTEREST CAPITALIZATION		1	1		1.F PL
71713U-AW-2	PHARMACIA LLC SENIOR CORP_BND 6.600% 1		01/24/2024	3RDPARTY		5,403,100	5,000,000	50,417	1.F FE
718172-CE-7	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		01/24/2024	3RDPARTY		7,507,840	8,000,000	100,000	1.F FE
718172-CJ-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/16/2024	3RDPARTY		1,959,016	2,128,000	1,197	1.F FE
718172-CV-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		01/24/2024	3RDPARTY		7,586,025	7,500,000	73,672	1.F FE
718172-CY-3	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/05/2024	3RDPARTY		1,081,015	1,080,000	25,448	1.F FE
718172-CZ-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/05/2024	3RDPARTY		691,580	690,000	16,071	1.F FE

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718172-DC-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/16/2024	3RDPARTY		762,711	750,000	16,468	1.F FE
718547-AH-5	PHILLIPS 66 CO SENIOR CORP_BND 3.750%		02/29/2024	3RDPARTY		953,434	1,000,000	18,542	2.A FE
720186-AL-9	PIEDMONT NATURAL GAS COMPANY I SENIOR CO		02/05/2024	3RDPARTY		1,602,949	1,730,000	11,101	2.A FE
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO		02/16/2024	3RDPARTY		40,056	40,000	324	1.E FE
744448-CP-4	PUBLIC SERVICE COMPANY OF COLO SECURED C		02/16/2024	3RDPARTY		487,759	510,000	3,460	1.E FE
74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GA SECURED C		01/24/2024	3RDPARTY		962,870	1,000,000	8,736	1.F FE
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GA SECURED C		02/05/2024	3RDPARTY		3,377,336	3,850,000	5,764	1.F FE
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROU SENIOR CO		01/24/2024	3RDPARTY		2,079,700	2,000,000	36,556	2.B FE
745867-AW-1	PULTE GROUP INC PULTEGROUPINC 5.500% 0		02/05/2024	3RDPARTY		10,014,377	9,950,000	237,142	2.B FE
74834L-AZ-3	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		02/29/2024	3RDPARTY		481,382	500,000	4,217	2.B FE
756109-CF-9	REALTY INCOME CORPORATION SENIOR CORP BN		02/16/2024	3RDPARTY		979,590	1,000,000	4,618	1.G FE
76209P-AC-7	RGA GLOBAL FUNDING SECURED CORP BND 144A		01/24/2024	3RDPARTY		8,236,080	8,000,000	86,667	1.E FE
775371-AU-1	ROHM AND HAAS COMPANY SENIOR CORP BND		02/16/2024	3RDPARTY		104,280	94,000	738	2.B FE
78409V-AP-9	S&PGLOBALINC SENIOR CORP_BND 2.500% 12		02/05/2024	3RDPARTY		3,405,043	3,840,000	17,600	1.G FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC SECURED COR		02/05/2024	3RDPARTY		8,081,382	8,320,000	137,835	2.A FE
785592-AV-8	SABINE PASS LIQUEFACTION LLC SABINEPASSL		02/16/2024	3RDPARTY		1,995,063	1,974,000	16,429	2.A FE
79466L-AH-7	SALESFORCE INC SENIOR CORP BND 1.500%		02/29/2024	3RDPARTY		1,748,835	2,000,000	3,667	1.E FE
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		02/16/2024	3RDPARTY		2,796,613	2,778,000	65,872	1.F FE
816851-AP-4	SEMPRA SENIOR CORP_BND 6.000% 10/15/39		02/23/2024	3RDPARTY		4,355,986	4,300,000	94,600	2.B FE
816851-BQ-1	SEMPRA SENIOR CORP BND 5.400% 08/01/26		02/16/2024	3RDPARTY		168,941	168,000	504	2.B FE
83012F-AC-2	SIXTH STREET CLO XVI LTD SIXST SIXST_21-		02/21/2024	3RDPARTY		1,997,000	2,000,000	12,675	1.C FE
83012K-AG-2	SIXTHSTREETCLOXVILTDSIXST SIXST_21-19A		02/22/2024	3RDPARTY		1,487,715	1,500,000	12,512	2.C FE
83444M-AG-6	SOLVENTUM CORP SOLVENTUMCORP 5.600% 03		03/21/2024	3RDPARTY		3,992,680	4,000,000	17,422	2.C FE
83444M-AJ-0	SOLVENTUM CORP SENIOR CORP BND 144A 5.		02/23/2024	3RDPARTY		4,978,750	5,000,000		2.C FE
842400-GQ-0	SOUTHERN CALIFORNIA EDISON COM SECURED C		02/05/2024	3RDPARTY		1,802,805	1,860,000	33,852	1.G FE
842400-GV-9	SOUTHERN CALIFORNIA EDISON COM SECURED C		02/29/2024	3RDPARTY		463,574	500,000	467	1.G FE
842400-JA-2	SOUTHERN CALIFORNIA EDISON COM SECURED C		02/05/2024	3RDPARTY		5,702,190	5,700,000	12,621	1.G FE
852060-AD-4	SPRINT CAPITAL CORPORATION SENIOR CORP_B		02/16/2024	3RDPARTY		17,043,847	15,868,000	224,073	2.B FE
871829-BS-5	SYSCO CORPORATION SENIOR CORP BND 5.75		02/05/2024	3RDPARTY		2,961,553	2,870,000	36,672	2.B FE
87230A-BC-9	TCI-FLATIRONCLOLTDTFLAT_16- TFLAT_16-1RR		02/21/2024	3RDPARTY		2,601,300	2,600,000	22,211	2.C FE
87248W-AN-8	TICP CLO LTD TICP_17-8A TICP_8R 7.279%		03/04/2024	3RDPARTY		1,001,000	1,000,000	8,897	1.C FE
87249Q-AS-9	TICP CLO LTD TICP_18-11A ABS 1-R-DR 144A		03/26/2024	3RDPARTY		1,500,000	1,500,000		2.C Z
87264A-AV-7	T-MOBILE USA INC T-MOBILEUSAINC 4.750%		02/16/2024	3RDPARTY		4,303,326	4,352,000	6,238	2.B FE
87264A-AZ-8	T-MOBILE USA INC SECURED CORP_BND 4.50		03/21/2024	3RDPARTY		5,144,760	6,000,000	120,000	2.B FE
87264A-BU-8	T-MOBILE USA INC SENIOR CORP_BND 2.625		02/05/2024	3RDPARTY		1,728,636	1,820,000	14,863	2.B FE
87264A-BV-6	T-MOBILE USA INC T-MOBILEUSAINC 3.375%		02/16/2024	3RDPARTY		500,382	544,000	6,426	2.B FE
87264A-CZ-6	T-MOBILE USA INC SENIOR CORP BND 4.950		01/24/2024	3RDPARTY		2,507,950	2,500,000	45,031	2.B FE
87264A-DE-2	T-MOBILE USA INC SENIOR CORP BND 4.850		02/05/2024	3RDPARTY		5,465,424	5,510,000	18,558	2.B FE
875127-BM-3	TAMPA ELECTRIC COMPANY SENIOR CORP BND		02/16/2024	3RDPARTY		1,991,227	1,998,000	5,711	1.G FE
87612G-AB-7	TARGA RESOURCES CORP SENIOR CORP BND 4		03/07/2024	3RDPARTY		3,483,520	4,000,000	80,300	2.C FE
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY SENIOR CO		02/16/2024	3RDPARTY		1,992,038	1,864,000	45,668	2.B FE
88339W-AB-2	WILLIAMS COMPANIES INC SENIOR CORP BND		02/16/2024	3RDPARTY		9,018,495	9,104,000	43,491	2.B FE
88579Y-BC-4	3M CO 3MCO 3.625% 09/14/28		01/24/2024	3RDPARTY		9,468,000	10,000,000	132,917	1.G FE
89236T-LL-7	TOYOTA MOTOR CREDIT CORP SENIOR CORP BND		02/16/2024	3RDPARTY		18,251,586	18,328,000	67,310	1.E FE
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC CORP_BND		01/31/2024	INTEREST CAPITALIZATION		28,604	28,604		1.G PL
89641G-AS-1	TRINITASCLOLTDTRNTS_20-12 TRNTS_12-R 7		01/29/2024	3RDPARTY		1,000,000	1,000,000		1.F FE
90138T-AB-8	CHESTNUTNOTESISSUERLLC CHESTNUTNOTESISSU		03/18/2024	3RDPARTY		1,156,686	1,156,686		1.F FE
90139C-AB-4	ELEMENTNOTESISSUERLLC ELEMENTNOTESISSUER		03/18/2024	3RDPARTY		1,156,686	1,156,686		1.F 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
90139F-AB-7	GEMININOTESISSUERLLC GEMININOTESISSUERLL		03/18/2024	3RDPARTY		1,156,686	1,156,686		1.F FE
90139G-AB-5	JORDANNOTESISSUERLLC JORDANNOTESISSUERLL		03/18/2024	3RDPARTY		1,156,686	1,156,686		1.F FE
90139H-AB-3	RIPPLENOTESISSUERLLC RIPPLENOTESISSUERLL		03/18/2024	3RDPARTY		1,156,686	1,156,686		1.F FE
90139J-AB-9	TIDALNOTESISSUERLLC TIDALNOTESISSUERLLC-		03/18/2024	3RDPARTY		1,156,686	1,156,686		1.F FE
91324P-CW-0	UNITEDHEALTH GROUP INC SENIOR CORP BND		01/24/2024	3RDPARTY		9,704,800	10,000,000	10,542	1.F FE
91324P-DS-8	UNITEDHEALTH GROUP INC SENIOR CORP BND		02/16/2024	3RDPARTY		615,570	678,000	325	1.F FE
91913Y-BB-5	VALERO ENERGY CORPORATION SENIOR CORP BN		02/29/2024	3RDPARTY		5,441,378	6,000,000	58,767	2.B FE
91914J-AB-8	VALERO ENERGY PARTNERS LP SENIOR CORP BN		02/16/2024	3RDPARTY		389,928	400,000	7,800	2.B FE
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		03/21/2024	3RDPARTY		5,869,780	7,000,000	106,167	2.A FE
928668-BV-3	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		02/16/2024	3RDPARTY		40,371	40,000	1,007	1.G FE
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		02/05/2024	3RDPARTY		7,097,772	6,960,000	150,620	1.G FE
928668-CA-8	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		02/16/2024	3RDPARTY		1,957,884	1,922,000	30,432	1.G FE
928668-CB-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		01/24/2024	3RDPARTY		10,430,000	10,000,000	120,556	1.G FE
92936U-AF-6	WP CAREY INC SENIOR CORP_BND 3.850% 07		02/16/2024	3RDPARTY		924,910	1,000,000	3,850	2.A FE
92940P-AB-0	WRKCO INC WRKCOINC 4.650% 03/15/26		02/05/2024	3RDPARTY		9,896,000	10,000,000	183,417	2.B FE
95000U-2K-8	WELLS FARGO & COMPANY WELLSFARGO&COMPANY		02/05/2024	3RDPARTY		8,118,173	8,410,000	88,974	1.E FE
969457-CK-4	WILLIAMS COMPANIES INC SENIOR CORP_BND		02/05/2024	3RDPARTY		697,266	690,000	17,980	2.B FE
BMS2E8-E4-1	FPSOLARFINANCEHOLDINGSLLC FPSOLARCLASSA-		03/19/2024	3RDPARTY		7,032,500	7,032,500		1.E Z
BMS2E8-FE-8	FPSOLARFINANCEHOLDINGSLLC FPSOLARCLASSB-		03/19/2024	3RDPARTY		4,219,500	4,219,500		2.A Z
01626P-AH-9	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	01/23/2024	3RDPARTY		4,794,654	5,000,000	87,271	2.A FE
01626P-AN-6	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	03/21/2024	3RDPARTY		3,053,280	4,000,000	25,333	2.A FE
29250N-AR-6	ENBRIDGE INC SENIOR CORP BND 3.700% 07	A	01/24/2024	3RDPARTY		963,450	1,000,000	1,131	2.A FE
29250N-BQ-7	ENBRIDGE INC SENIOR CORP BND 5.969% 03	A	02/05/2024	3RDPARTY		9,999,300	10,000,000	247,050	2.A FE
29250N-BZ-7	ENBRIDGE INC SENIOR CORP BND 6.700% 11	A	03/07/2024	3RDPARTY		10,153,530	9,000,000	204,350	2.A FE
775109-AZ-4	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A	02/14/2024	3RDPARTY		947,940	1,000,000	20,438	2.C FE
775109-CJ-8	ROGERS COMMUNICATIONS INC ROGERSCOMMUNIC	A	02/29/2024	3RDPARTY		4,562,293	5,300,000	111,963	2.C FE
78016F-ZU-1	ROYAL BANK OF CANADA SENIOR CORP BND MT	A	02/05/2024	3RDPARTY		10,365,100	10,000,000	160,000	1.E FE
89352H-AW-9	TRANSCANADA PIPELINES LTD SENIOR CORP BN	A	02/05/2024	3RDPARTY		11,866,801	12,240,000	105,504	2.B FE
000338-AA-7	FINANCIAL CREDIT INVESTMENT II ABS_ABS		02/09/2024	DIRECT		130,270	130,270		1.F PL
00140N-AQ-3	AIMCOCLOLTDAIMCO_20-11A ABS 11-R-BR 144A	D	03/05/2024	3RDPARTY		1,001,500	1,000,000	9,970	1.C FE
00182E-BU-2	ANZ NEW ZEALAND INTL LTD LOND ANZNEWZEA	D	01/24/2024	3RDPARTY		2,027,940	2,000,000	48,195	1.E FE
00774M-AS-4	AERCAP IRELAND CAPITAL DAC SENIOR CORP B	D	02/29/2024	3RDPARTY		464,681	500,000	729	2.B FE
03765X-AL-0	APIDOS CLO APID_15-22A APID_15-22A 7.5	D	03/01/2024	3RDPARTY		1,500,300	1,500,000	13,490	1.E FE
03767N-AN-6	APIDOSCLOAPID_18-18A APID_18-RRR 6.472	D	02/23/2024	3RDPARTY		2,000,000	2,000,000	16,839	1.A FE
04965L-AL-2	ATRIUM CDO CORP ATRM_14-C MEZZANIN ABS_A	D	01/22/2024	3RDPARTY		1,296,750	1,300,000	2,174	1.F FE
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC SENIOR COR	D	01/24/2024	3RDPARTY		13,123,080	13,500,000	216,840	2.A FE
055450-AH-3	BHP BILLITON FINANCE USA LTD SENIOR CO	D	02/05/2024	3RDPARTY		586,638	570,000	15,857	1.F FE
055451-AY-4	BHP BILLITON FINANCE USA LTD SENIOR CO	D	02/05/2024	3RDPARTY		6,213,540	6,210,000	134,550	1.F FE
055451-AZ-1	BHP BILLITON FINANCE USA LTD SENIOR CO	D	01/24/2024	3RDPARTY		3,011,250	3,000,000	58,583	1.F FE
055451-BC-1	BHP BILLITON FINANCE USA LTD SENIOR CO	D	01/24/2024	3RDPARTY		1,526,850	1,500,000	29,325	1.F FE
05565Q-DN-5	BP CAPITAL MARKETS PLC BPCAPITALMARKETSP	D	01/24/2024	3RDPARTY		955,190	1,000,000	11,568	1.E FE
05964H-AF-2	BANCO SANTANDER SA SRBN CORP BND 3.800	D	01/24/2024	3RDPARTY		5,664,780	6,000,000	96,900	1.G FE
05964H-AJ-4	BANCO SANTANDER SA SENIOR CORP_BND 4.3	D	01/24/2024	3RDPARTY		3,365,355	3,500,000	44,277	1.G FE
05964H-AU-9	BANCO SANTANDER SA BANCOSANTANDERSA 5.	D	01/24/2024	3RDPARTY		5,063,250	5,000,000	130,387	1.F FE
05964H-AX-3	BANCO SANTANDER SA BANCOSANTANDERSA(FXD-	D	02/05/2024	3RDPARTY		514,170	500,000	8,159	1.F FE
06738E-BL-8	BARCLAYSPLC BARCLAYSPLC 2.852% 05/07/2	D	02/05/2024	3RDPARTY		1,111,429	1,150,000	8,200	2.A FE
06738E-CL-7	BARCLAYSPLC BARCLAYSPLC 6.692% 09/13/3	D	03/25/2024	3RDPARTY		7,458,338	7,000,000	15,615	2.A FE
070252-AG-6	BASSWOODPARKCLOLTDBARK_21- BARK_21-1A	D	02/21/2024	3RDPARTY		1,793,858	1,830,000	13,387	2.C FE
08180F-BY-6	BENEFITSTREETPARTNERSCLOLT BSP_4R-RRR	D	02/28/2024	3RDPARTY		2,000,000	2,000,000		1.F FE
08181V-AW-5	BENEFITSTREETPARTNERSCLOLT BSP_18-16A	D	01/29/2024	3RDPARTY		1,000,000	1,000,000	3,336	2.C FE
09659W-2L-7	BNP PARIBAS SA BNPPARIBASSA 2.219% 06/	D	02/16/2024	3RDPARTY		1,999,043	2,090,000	9,275	1.G FE
113520-AJ-9	BROOKHAVEN PARK CLO LTD BROOKP ABS PCLO_	D	03/15/2024	3RDPARTY		4,750,000	4,750,000		2.C Z
12548R-AE-4	CIFC FUNDING LTD CIFC_14-2RA CIFC_14-2RA	D	01/16/2024	3RDPARTY		999,500	1,000,000	20,210	2.A FE

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12553S-AL-8	CIFCFUNDINGLTD CIFC_21-6 8.676% 10/16/	D	02/29/2024	3RDPARTY		990,247	1,000,000	10,845	2.C FE
12554A-AW-2	CIFCFUNDINGLTD CIFC_19-2R 7.678% 04/17	D	02/29/2024	3RDPARTY		1,500,750	1,500,000	15,036	1.F FE
12554X-AQ-5	CIFCFUNDINGLTD CIFC_19-5R 8.726% 01/16	D	02/21/2024	3RDPARTY		1,039,064	1,040,000	9,579	2.C FE
12562R-AG-0	CIFCFUNDINGLTD CIFC_20-4A 8.976% 01/15	D	03/19/2024	3RDPARTY		701,260	700,000	11,344	2.C FE
14311U-AS-7	CARLYLEGLOBALMARKETSTRATEGI CGMS_16-3A	D	02/22/2024	3RDPARTY		2,998,590	3,000,000	20,940	1.C FE
15032E-AQ-2	CEDARFUNDINGLTD CEDF_8R 7.228% 10/17/3	D	02/27/2024	3RDPARTY		2,000,400	2,000,000	17,267	1.C FE
17181P-AC-3	CIFCFUNDINGLTD CIFC_17-1RR 6.830% 04/2	D	02/12/2024	3RDPARTY		3,700,000	3,700,000		1.A FE
17181P-AE-9	CIFCFUNDINGLTD CIFC_17-1RR 7.330% 04/2	D	02/12/2024	3RDPARTY		6,400,000	6,400,000		1.C FE
225401-AQ-1	UBSGROUPAG UBSGROUPAG 2.193% 06/05/26	D	02/05/2024	3RDPARTY		2,043,807	2,140,000	8,082	1.G FE
225401-AT-5	UBSGROUPAG SENIOR CORP_BND 144A 1.305%	D	02/16/2024	3RDPARTY		2,000,419	2,176,000	1,499	1.G FE
225401-AV-0	UBSGROUPAG UBSGROUPAG 6.442% 08/11/28	D	01/25/2024	3RDPARTY		12,148,072	11,735,000	352,785	1.G FE
26250U-AS-4	DRYDENSENIORLOANFUND DRSLF_13-26A 7.02	D	01/18/2024	3RDPARTY		998,000	1,000,000	1,171	1.C FE
26252Q-AL-6	DRYDEN SENIOR LOAN FUND DRSLF DRSLF_19-6	D	02/13/2024	3RDPARTY		499,660	500,000	3,032	1.C FE
29003E-AY-1	ELMWOODCLOVIIILTDELMW8_21- ELMW5_8R 9.	D	03/08/2024	3RDPARTY		4,500,000	4,500,000		2.C FE
29003F-AD-4	ELMWOOD CLO 27 LTD ELM27_24_3A ELMW5_27	D	03/26/2024	3RDPARTY		5,000,000	5,000,000		2.C Z
29004C-AE-8	ELMWOODCLOLTDELM26_24-1A ELMW5_26 7.29	D	02/15/2024	3RDPARTY		2,000,000	2,000,000		1.C FE
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	02/05/2024	3RDPARTY		5,312,121	5,670,000	63,493	2.A FE
35455D-AE-7	FRANKLINPARKPLACECLOIFPPC FPPC_1 7.894	C	03/27/2024	3RDPARTY		2,955,600	2,980,000	46,571	1.F FE
36321B-AC-5	GALAXYCLOLTDGALXY_17-24A GALXY_17-24A	D	01/19/2024	3RDPARTY		990,000	1,000,000	1,415	1.E FE
36321E-AL-9	GALAXY CLO LTD GALXY_24-33 ABS Y_33-D1 1	D	03/25/2024	3RDPARTY		1,250,000	1,250,000		2.C Z
38138F-AG-6	GOLDENTREE LOAN MANAGEMENT US GLM_12 7	D	02/14/2024	3RDPARTY		1,000,100	1,000,000	5,047	1.C FE
38139F-AE-0	GOLDENTREELOANMANAGEMENTUS GLM_17 7.76	D	02/13/2024	3RDPARTY		1,007,500	1,000,000	5,179	1.C FE
404280-CT-4	HSBC HOLDINGS PLC HSBCHOLDINGSPLC 2.80	D	02/29/2024	3RDPARTY		826,582	1,000,000	7,399	1.G FE
449276-AC-8	IBM INTERNATIONAL CAPITAL PTE SENIOR COR	D	02/05/2024	3RDPARTY		5,006,870	5,060,000	1,293	1.G FE
456837-AU-7	ING GROEP NV SENIOR CORP BND 144A 1.40	D	02/16/2024	3RDPARTY		1,703,016	1,800,000	3,500	1.G FE
46148J-AG-9	INVESCO US CLO LTD INVCO_24-1R ABS 24-1-	D	03/13/2024	3RDPARTY		10,000,000	10,000,000		2.B FE
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	02/05/2024	3RDPARTY		6,989,664	7,160,000	134,190	2.B FE
53944Y-AD-5	LLOYDSBANKINGGROUPPLC SENIOR CORP BND	D	01/24/2024	3RDPARTY		9,593,400	10,000,000	15,625	1.G FE
53944Y-AR-4	LLOYDSBANKINGGROUPPLC LLOYDSBANKINGGROUP	D	02/05/2024	3RDPARTY		9,755,500	10,000,000	135,564	1.G FE
53944Y-AT-0	LLOYDSBANKINGGROUPPLC LLOYDSBANKINGGROUP	D	02/16/2024	3RDPARTY		1,997,332	2,026,000	2,654	1.G FE
55608J-AR-9	MACQUARIEGROUPLTD MACQUARIEGROUPLTD 1.	D	02/16/2024	3RDPARTY		2,000,024	2,170,000	3,150	1.F FE
55818R-BE-5	MADISONPARKFUNDINGLTD MDPK_14-14A 8.52	D	02/21/2024	3RDPARTY		2,492,500	2,500,000	18,954	2.C FE
55821Y-AC-0	MADISONPARKFUNDINGLXVIILTD MDPK_67 0.0	D	03/04/2024	3RDPARTY		1,200,000	1,200,000		1.C Z
55821Y-AG-1	MADISONPARKFUNDINGLXVIILTD MDPK_67 0.0	D	03/04/2024	3RDPARTY		7,500,000	7,500,000	5,527	2.B Z
60687Y-CA-5	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B	D	02/05/2024	3RDPARTY		9,630,400	10,000,000	55,229	1.G FE
63861V-AF-4	NATIONWIDEBUILDINGSOCIETY NATIONWIDEBUIL	D	02/16/2024	3RDPARTY		1,994,933	2,160,000	892	1.G FE
640969-AJ-0	NEUBERGER BERMAN LOAN ADVISERS ABS 55A-D	D	03/14/2024	3RDPARTY		3,000,000	3,000,000		2.B Z
64133G-AX-8	NEUBERGER BERMAN LOAN ADVISERS NEUB_20-3	D	02/21/2024	3RDPARTY		1,501,875	1,500,000	11,239	2.C FE
64133K-BA-8	NEUBERGERBERMANCLOLTDNEUB_ NEUB_36-RR	D	02/26/2024	3RDPARTY		4,000,000	4,000,000		1.F FE
64134V-AN-6	NEUBERGER BERMAN CLO LTD NEUB NEUB_50 1	D	01/25/2024	3RDPARTY		1,008,750	1,000,000	1,703	2.C FE
647550-AC-6	NEW MOUNTAIN CLO 3 LTD NMC_CLO NMC_3 7	D	02/12/2024	3RDPARTY		4,000,000	4,000,000	18,603	1.C FE
67109Y-BJ-2	OHACREDITPARTNERSXIILTDOA ABS RR-DR2 144	D	03/27/2024	3RDPARTY		5,900,000	5,900,000		2.C FE
67115W-BA-7	OAKHILLCREDITPARTNERSOAKC_ OAKC_1R 0.0	D	03/15/2024	3RDPARTY		500,000	500,000		2.C FE
67117T-AC-9	OCPCLOLTD OCP_21-22 7.279% 12/02/34	D	01/16/2024	3RDPARTY		999,500	1,000,000	18,444	1.C FE
67570A-AE-6	OCPCLOLTD OCP_24-31 7.293% 04/20/37	D	01/16/2024	3RDPARTY		1,000,000	1,000,000		1.B FE
67690A-AG-6	OAKHILLCREDITPARTNERS OAKC_21-9A 7.271	D	02/13/2024	3RDPARTY		2,003,500	2,000,000	10,705	1.C FE
69690C-AS-2	PALMERSQUARELOANFUNDINGLTD PSTAT_22-3R	D	03/06/2024	3RDPARTY		5,000,000	5,000,000		1.D FE
69690C-AU-7	PALMERSQUARELOANFUNDINGLTD PSTAT_22-3R	D	03/06/2024	3RDPARTY		2,270,000	2,270,000		2.B FE
69701N-AC-0	PALMERSQUARELOANFUNDINGLTD PSTAT_22-2A	D	01/18/2024	3RDPARTY		1,755,878	1,755,000	2,110	1.B FE
70537A-AC-6	PEEBLESPARKCLOLTDPBSPK_24- PEEBLE_1 7.	D	02/12/2024	3RDPARTY		3,000,000	3,000,000		1.C FE
716973-AB-8	PFIZER INVESTMENT ENTERPRISES SENIOR COR	D	02/16/2024	3RDPARTY		11,531,670	11,636,000	115,679	1.F FE
74977R-DH-4	COOPERATIEVE RABOBANK UA COOPERATIEVERAB	D	02/16/2024	3RDPARTY		4,921,877	5,208,000	8,438	1.G FE
74980X-AC-0	RRLTDRRAM_21-15A RRAM_21-15A 7.026% 04	D	02/22/2024	3RDPARTY		542,684	545,000	4,361	1.C FE
75884Y-AC-2	REGATTA XX FUNDING LTD REG20_2 REG20_21-	D	02/22/2024	3RDPARTY		392,789	392,710	3,254	1.C FE
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	D	02/05/2024	3RDPARTY		9,285,900	10,000,000	48,667	1.D FE
87167Q-AL-2	SYMPHONYLTD SYMP_24-R 6.522% 01/23/32	D	02/26/2024	3RDPARTY		1,000,000	1,000,000		1.A FE
872490-AN-0	TICPCLOLTD ABS 1-R-BR 144A 0.000% 04/2	D	03/26/2024	3RDPARTY		5,000,000	5,000,000		1.C Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
902133-AT-4	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	D	02/05/2024	3RDPARTY		9,761,200	10,000,000	176,778	1.G FE
902613-AC-2	UBSGROUPAG UBSGROUPAG 1.364% 01/30/27	D	02/05/2024	3RDPARTY		459,450	500,000	133	1.G FE
92919A-AC-8	VOYACLOLTD VOYA_21-2A 7.179% 10/20/34	D	02/28/2024	3RDPARTY		1,501,110	1,500,000	11,667	1.C FE
980236-AP-8	WOODSIDE FINANCE LTD SENIOR CORP BND 144	D	02/16/2024	3RDPARTY		26,050	28,000	449	2.A FE
980236-AQ-6	WOODSIDE FINANCE LTD SENIOR CORP BND 144	D	02/16/2024	3RDPARTY		1,966,792	2,068,000	43,170	2.A FE
BMS28V-QF-9	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14	D	01/01/2024	TAX FREE EXCHANGE		23,240,727	20,000,000	39,050	2.C FE
F5616K-AC-8	LA MONDIALE SAM SUB CORP_BND 5.875% 01	D	01/01/2024	3RDPARTY				(163)	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,248,638,403	2,291,153,523	15,699,866	XXX
064159-8V-1	BANK OF NOVA SCOTIA BANKOFNOVASCOTIA 8	A	02/29/2024	3RDPARTY		2,022,451	2,000,000	20,889	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,022,451	2,000,000	20,889	XXX
46500Q-AA-8	ISQGLOBALINFRASTRUCTURECRED ISQGLOBALINF		03/27/2024	DIRECT		6,974,243	6,974,243		2.C PL
46500Q-AB-6	ISQGLOBALINFRASTRUCTURECRED ISQGLOBALINF		03/27/2024	DIRECT		653,835	653,835		3.B PL
694738-AA-9	PACIFIC OWL II LLC SECURED TERM_LOAN 8		02/07/2024	3RDPARTY		5,375,000	5,375,000		1.C PL
G2139*-AA-1	CIDRON SPIRIT LIMITED NAVLOANFORNORDICCA	B	03/28/2024	3RDPARTY		1,597,048	1,597,048	20,728	1.F PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						14,600,126	14,600,126	20,728	XXX
2509999997. Total - Bonds - Part 3						2,272,865,460	2,315,117,028	15,785,014	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,272,865,460	2,315,117,028	15,785,014	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
BMS206-48-9	ACP HYPERDRIVE CO-INVEST LLC ACP HYPERDR		01/31/2024	DIRECT	15,582.390	1,713,596			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,713,596	XXX		XXX
26968*-10-5	Eagle Life Insurance Company		03/31/2024	DIRECT		219,566			
00260@-10-3	AEL Re Vermont II, Inc.		03/31/2024	DIRECT		10,000,000			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						10,219,566	XXX		XXX
5989999997. Total - Common Stocks - Part 3						11,933,162	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						11,933,162	XXX		XXX
5999999999. Total - Preferred and Common Stocks						11,933,162	XXX		XXX
6009999999 - Totals						2,284,798,622	XXX	15,785,014	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194S-PD-4	GOVERNMENT NATIONAL MORTGAGE A APROJ_MBS		03/01/2024	PAYDOWN		996,518	996,518	1,014,891	1,009,705		(13,187)		(13,187)		996,518				5,020	09/15/2041	1.A
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2024	PAYDOWN				103,609	63,941		(63,941)		(63,941)						2,822	11/20/2065	1.A
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2024	PAYDOWN				16,018	16,018		(16,018)		(16,018)						1,235	03/20/2066	1.A
912828-B6-6	UNITED STATES TREASURY SENIOR GOVT_BND		02/15/2024	VARIOUS		1,050,000	1,050,000	1,087,758	1,050,724		(724)		(724)		1,050,000				14,438	02/15/2024	1.A
912828-YD-6	UNITED STATES TREASURY SENIOR GOVT_BND		01/22/2024	3RDPARTY		5,270,423	5,660,000	5,593,528	5,634,901		556		556		5,635,457		(365,034)	(365,034)	31,002	08/31/2026	1.A
912828-YG-9	UNITED STATES TREASURY SENIOR GOVT_BND		01/22/2024	3RDPARTY		4,681,242	5,000,000	4,958,345	4,982,761		374		374		4,983,136		(301,894)	(301,894)	25,529	09/30/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						11,998,183	12,706,518	12,774,149	12,758,050		(92,940)		(92,940)		12,665,111		(666,928)	(666,928)	80,046	XXX	XXX
125094-AC-6	CDP FINANCIAL INC SENIOR CORP_BND 144A	A	01/05/2024	3RDPARTY		17,552,710	16,500,000	19,494,675	18,717,846		(2,161)		(2,161)		18,715,685		(1,162,975)	(1,162,975)	112,933	11/25/2039	1.A FE
268317-AC-8	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	D	02/06/2024	VARIOUS		7,693,876	6,900,000	8,044,162	7,717,622		(983)		(983)		7,716,640		(22,764)	(22,764)	227,767	01/26/2039	2.A FE
302154-BK-4	EXPORT-IMPORT BANK OF KOREA SENIOR CORP_	D	01/14/2024	MATURITY		16,000,000	16,000,000	15,524,581	15,986,354		13,646		13,646		16,000,000				320,000	01/14/2024	1.C FE
302154-BN-8	EXPORT-IMPORT BANK OF KOREA SENIOR CORP_	D	01/08/2024	3RDPARTY		24,033,600	25,000,000	24,798,750	24,945,996		471		471		24,946,467		(912,867)	(912,867)	333,125	08/12/2026	1.C FE
80413T-AK-5	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	02/28/2024	3RDPARTY		3,876,720	4,000,000	3,961,152	3,964,693		937		937		3,965,630		(88,910)	(88,910)	64,167	04/16/2029	1.E FE
82938N-AC-8	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO	D	02/01/2024	VARIOUS																04/12/2027	1.E FE
85771P-AK-8	EQUINOR ASA SENIOR CORP_BND 2.650% 01/	D	01/15/2024	MATURITY		5,500,000	5,500,000	5,311,570	5,499,201		799		799		5,500,000				72,875	01/15/2024	1.D FE
G8850L-AD-2	THREE GORGES FINANCE I CAYMAN THREEGORG	D	02/29/2024	3RDPARTY		720,440	1,000,000	1,035,794	1,034,112		(158)		(158)		1,033,954		(313,514)	(313,514)	12,267	10/16/2049	1.E FE
0309999999. Subtotal - Bonds - All Other Governments						75,377,346	74,900,000	78,170,684	77,865,824		12,551		12,551		77,878,376		(2,501,030)	(2,501,030)	1,143,134	XXX	XXX
373384-X7-6	GEORGIA STATE OF MUNITAX_BND GO 4.000		01/10/2024	3RDPARTY		2,876,988	3,010,000	3,010,000	3,010,000						3,010,000		(133,012)	(133,012)	53,846	02/01/2034	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,876,988	3,010,000	3,010,000	3,010,000						3,010,000		(133,012)	(133,012)	53,846	XXX	XXX
044357-RK-9	ASHLAND MASS MUNITAX_BND GO 3.875% 04/		01/30/2024	3RDPARTY		167,773	175,000	179,011	175,583		(38)		(38)		175,545		(7,772)	(7,772)	2,260	04/01/2030	1.A FE
044357-RL-7	ASHLAND MASS MUNITAX_BND GO 4.000% 04/		01/30/2024	3RDPARTY		177,112	185,000	189,603	185,671		(44)		(44)		185,627		(8,516)	(8,516)	2,467	04/01/2031	1.A FE
05914F-JT-8	BALTIMORE CNTY MD SENIOR MUNITAX_BND GO		01/10/2024	3RDPARTY		1,578,598	1,550,000	1,530,532	1,541,101		34		34		1,541,135		37,462	37,462	14,979	11/01/2030	1.A FE
360046-Q9-0	FULTON CNTY GA MUNITAX_BND GO 5.148% 0		01/30/2024	3RDPARTY		14,477,133	14,285,000	14,285,000	14,285,000						14,285,000		192,133	192,133	245,131	07/01/2039	1.B FE
49474E-4A-8	KING CNTY WASH SENIOR MUNITAX_BND GO 6		01/11/2024	3RDPARTY		9,176,064	8,700,000	8,700,000	8,700,000						8,700,000		476,064	476,064	65,761	12/01/2030	1.A FE
502811-HD-7	LA CROSSE WIS SCH DIST MUNITAX_BND GO		03/01/2024	MATURITY		1,780,000	1,780,000	1,814,265	1,780,000						1,780,000				48,950	03/01/2024	1.C FE
864855-4W-8	SUGAR LAND TEX SUB MUNITAX_BND GO 4.30		01/05/2024	3RDPARTY		4,862,603	5,250,000	5,250,000	5,250,000						5,250,000		(387,398)	(387,398)	15,050	12/15/2039	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						32,219,283	31,925,000	31,948,411	31,917,355		(48)		(48)		31,917,307		301,973	301,973	394,598	XXX	XXX
04048R-DS-2	ARIZONA BRD REGENTS MUNITAX_BND REV 6.		02/01/2024	VARIOUS		734,867	700,000	715,484	705,546		(34)		(34)		705,512		29,355	29,355	11,822	07/01/2030	1.C FE
051245-CK-2	AUGUSTAGAURBANREDEVAGY MUNITAX_BND REV		02/05/2024	3RDPARTY		148,245	150,000	150,000	150,000						150,000		(1,755)	(1,755)	2,153	10/01/2038	5.B GI
052414-NR-6	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE		01/30/2024	3RDPARTY		2,873,250	3,000,000	3,000,000	3,000,000						3,000,000		(126,750)	(126,750)	19,988	11/15/2027	1.D FE
228027-AB-4	CROWLEY BLUE WATER PARTNERS LL SENIOR AG		01/16/2024	CALL 100.0000		158,000	158,000	162,819	161,309		(18)		(18)		161,291		(3,291)	(3,291)	2,747	01/16/2037	1.A
231266-LF-2	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN		01/05/2024	3RDPARTY		635,889	650,000	650,000	650,000						650,000		(14,112)	(14,112)	5,984	11/01/2043	1.B FE
259561-PJ-1	DOUGLAS CNTY WASH PUB UTIL DIS MUNITAX_B		01/30/2024	3RDPARTY		14,154,608	13,600,000	13,674,286	13,646,725		174		174		13,646,899		507,709	507,709	308,833	09/01/2040	1.C FE
29270C-WJ-0	ENERGY NORTHWEST ENERGYNORTHWESTWASHELEC		01/05/2024	3RDPARTY		11,686,792	11,675,000	11,729,620	11,677,825		(126)		(126)		11,677,699		9,092	9,092	181,475	07/01/2024	1.C FE
31315P-2Q-1	FEDERAL AGRICULTURAL MORTGAGE AGENCY_BND		01/22/2024	3RDPARTY		7,893,840	8,000,000	8,000,000	8,000,000						8,000,000		(106,160)	(106,160)	71,067	05/01/2029	1.A
31331K-PH-7	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		6,266,934	6,223,000	6,722,769	6,498,937		(1,701)		(1,701)		6,497,236		(230,302)	(230,302)	28,781	06/16/2032	1.A
31331X-Z6-2	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		5,882,563	5,455,000	6,377,986	5,902,971		(3,472)		(3,472)		5,899,499		(16,936)	(16,936)	73,029	10/28/2030	1.A
313383-PK-1	FEDERAL HOME LOAN BANKS AGENCY_BND 4.1		01/22/2024	3RDPARTY		9,757,102	9,985,000	9,608,366	9,764,516		1,151		1,151		9,765,667		(8,564)	(8,564)	124,014	07/05/2033	1.A
31339W-LL-8	FREDDIE MAC FHR_2419 SENIOR AGENCY_CMO _		01/25/2024	3RDPARTY		262,068	253,973	253,973	253,973						253,973		8,095	8,095	3,060	02/15/2032	1.A
31339W-LL-8	FREDDIE MAC FHR_2419 SENIOR AGENCY_CMO _		01/01/2024	PAYDOWN		4,305	4,305	4,305	4,305						4,305				26	02/15/2032	1.A
3133EA-E7-9	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		2,879,193	3,130,000	2,808,831	2,975,763		1,259		1,259		2,977,022		(97,829)	(97,829)	42,471	08/01/2030	1.A
3133EA-G6-9	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		6,906,011	7,484,000	6,331,913	6,885,663		4,043		4,043		6,889,706		16,304	16,304	107,624	08/06/2031	1.A
3133EA-GS-1	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		4,733,813	4,989,000	4,610,085	4,796,409		1,405		1,405		4,797,814		(64,001)	(64,001)	63,177	03/12/2031	1.A
3133EA-R4-2	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		2,715,960	3,000,000	2,512,440	2,711,553		1,457		1,457		2,713,010		2,950	2,950	36,648	09/06/2033	1.A
3133EA-ZR-2	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		9,173,800	10,000,000	8,374,500	9,160,890		5,695		5,695		9,166,585		7,215	7,215	150,161	07/24/2031	1.A
3133EC-MS-0	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		2,502,748	2,750,000	2,506,268	2,616,227		840		840		2,617,067		(114,319)	(114,319)	19,763	04/29/2032	1.A
3133EC-VZ-4	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		9,249,429	9,490,000	9,081,456	9,249,779		1,224		1,224		9,251,003		(1,574)	(1,574)	185,899	08/01/2033	1.A
3133EC-YZ-1	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		9,923,430	10,000,000	10,064,600	10,035,946		(209)		(209)		10,035,737		(112,307)	(112,307)	160,428	09/09/2032	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
3133ED-2L-5	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		4,992,950	5,000,000	4,992,500	4,996,071		26		26		4,996,097		(3,147)	(3,147)	71,667	09/23/2031	1.A
3133ED-EJ-7	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		4,729,565	4,812,000	5,117,803	4,982,131		(1,025)		(1,025)		4,981,106		(251,541)	(251,541)	94,756	08/03/2032	1.A
3133ED-FJ-6	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN		01/22/2024	3RDPARTY		39,300,000	40,000,000	40,000,000	40,000,000						40,000,000		(700,000)	(700,000)	723,333	02/18/2033	1.A
3136A7-6E-7	FANNIE MAE FNMA_12-101 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		6,411,820	6,924,679	6,918,172	6,912,798		27		27		6,912,825		(501,005)	(501,005)	43,760	09/25/2042	1.A
3136A7-6E-7	FANNIE MAE FNMA_12-101 SENIOR AGENCY_CMO		02/01/2024	PAYDOWN		48,930	48,930	48,884	48,846		84		84		48,930				211	09/25/2042	1.A
3136A8-4A-5	FANNIE MAE FNMA_12-112 SENIOR AGENCY_CMO		01/30/2024	3RDPARTY		12,444,338	13,424,992	12,879,602	13,188,717		3,074		3,074		13,191,791		(747,453)	(747,453)	68,244	10/25/2032	1.A
3136A8-4D-9	FANNIE MAE FNMA_12-112 AGENCY_CMO _12-11		02/01/2024	3RDPARTY		7,689,812	8,195,978	7,837,404	8,053,105		2,123		2,123		8,055,228		(365,416)	(365,416)	41,663	10/25/2032	1.A
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105 3.500%		03/01/2024	PAYDOWN			(10,064)	(9,893)	(9,928)		9,957		9,957						29	10/25/2042	1.A
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO		03/01/2024	PAYDOWN			(20,637)	(20,624)	(20,546)		20,606		20,606						60	09/25/2042	1.A
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		03/01/2024	PAYDOWN			(20,158)	(20,145)	(20,070)		20,129		20,129						59	10/25/2042	1.A
3136AA-WM-3	FANNIE MAE FNMA_12-134 SENIOR AGENCY_CMO		01/30/2024	3RDPARTY		13,242,021	14,228,572	13,623,858	13,970,900		3,432		3,432		13,974,332		(732,311)	(732,311)	72,329	12/25/2032	1.A
3136AB-KG-7	FANNIE MAE FNMA_12-144 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		7,207,621	7,700,000	7,375,156	7,564,043		1,868		1,868		7,565,911		(358,290)	(358,290)	39,142	01/25/2033	1.A
3136AC-GN-5	FANNIEMAE-ACES FNMA_13-M3 AGCYSEN SENIOR		03/01/2024	PAYDOWN		39,712	39,712	39,526	39,563		149		149		39,712				231	01/25/2033	1.A
3136AD-JD-2	FANNIE MAE FNMA_13-32 AGENCY_CMO _13-32		02/01/2024	3RDPARTY		1,282,461	1,358,000	1,356,303	1,355,493		(5)		(5)		1,355,488		(73,027)	(73,027)	8,582	04/25/2033	1.A
3136AE-2S-5	FANNIE MAE FNMA_13-70 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		7,901,082	8,418,000	7,828,740	8,190,106		3,606		3,606		8,193,712		(292,629)	(292,629)	42,792	07/25/2033	1.A
3136AE-4J-3	FANNIE MAE FNMA_13-69 SENIOR AGENCY_CMO		01/30/2024	3RDPARTY		18,132,768	19,388,475	18,576,583	19,040,411		4,612		4,612		19,045,023		(912,255)	(912,255)	98,558	07/25/2033	1.A
3136AE-YJ-0	FANNIE MAE FNMA_13-56 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		8,178,954	8,879,987	8,513,688	8,716,197		1,995		1,995		8,718,191		(539,238)	(539,238)	45,140	06/25/2033	1.A
3136AF-5A-8	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO		01/25/2024	3RDPARTY		15,096,808	15,890,070	14,817,490	15,474,221		3,312		3,312		15,477,533		(380,726)	(380,726)	78,126	08/25/2033	1.A
3136AF-5A-8	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO		01/01/2024	PAYDOWN		218,098	218,098	203,376	212,390		5,708		5,708		218,098				545	08/25/2033	1.A
3136AF-WL-4	FANNIE MAE FNMA_13-66 SENIOR AGENCY_CMO		01/30/2024	3RDPARTY		34,751,239	37,826,086	36,022,418	37,004,390		9,766		9,766		37,014,156		(2,262,917)	(2,262,917)	192,283	07/25/2033	1.A
3137A6-TC-6	FREDDIE MAC FHLMC_3812 SENIOR AGENCY_CMO		01/25/2024	3RDPARTY		31,053,511	31,555,189	27,211,420	30,422,367		12,653		12,653		30,435,020		618,491	618,491	206,862	12/15/2030	1.A
3137A6-TC-6	FREDDIE MAC FHLMC_3812 SENIOR AGENCY_CMO		01/01/2024	PAYDOWN		567,756	567,756	489,601	547,374		20,382		20,382		567,756				1,893	12/15/2030	1.A
3137A7-FL-9	FREDDIE MAC FHLMC_3804 SENIOR AGENCY_CMO		01/25/2024	3RDPARTY		16,922,020	17,439,763	13,766,513	16,499,004		12,869		12,869		16,511,873		410,147	410,147	100,036	02/15/2031	1.A
3137A7-FL-9	FREDDIE MAC FHLMC_3804 SENIOR AGENCY_CMO		01/01/2024	PAYDOWN		275,345	275,345	217,350	260,492		14,853		14,853		275,345				803	02/15/2031	1.A
3137AT-TJ-1	FREDDIE MAC FHLMC_4104 SENIOR AGENCY_CMO		01/25/2024	3RDPARTY		2,536,314	2,663,671	2,545,470	2,621,082		351		351		2,621,432		(85,118)	(85,118)	13,096	09/15/2032	1.A
3137AT-TJ-1	FREDDIE MAC FHLMC_4104 SENIOR AGENCY_CMO		01/01/2024	PAYDOWN		39,834	39,834	38,067	39,197		637		637		39,834				100	09/15/2032	1.A
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO		03/01/2024	PAYDOWN			(19,309)	(19,272)	(19,220)		19,277		19,277						56	09/15/2032	1.A
3137AX-T6-0	FREDDIE MAC FHLMC_4156 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		18,700,000	20,000,000	19,125,000	19,650,303		5,128		5,128		19,655,430		(955,430)	(955,430)	101,667	01/15/2033	1.A
3137AX-U7-6	FREDDIE MAC FHLMC_4160 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		8,148,720	8,678,950	8,280,261	8,514,677		2,289		2,289		8,516,966		(368,246)	(368,246)	44,118	01/15/2033	1.A
3137B2-R5-1	FREDDIE MAC FHLMC_4212 SENIOR AGENCY_CMO		01/25/2024	3RDPARTY		29,358,106	30,984,808	28,990,161	30,255,128		5,877		5,877		30,261,005		(902,899)	(902,899)	152,342	06/15/2033	1.A
3137B2-R5-1	FREDDIE MAC FHLMC_4212 SENIOR AGENCY_CMO		01/01/2024	PAYDOWN		383,077	383,077	358,416	374,056		9,021		9,021		383,077				958	06/15/2033	1.A
3137B2-ZS-2	FREDDIE MAC FHLMC_4213 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		7,633,794	8,140,000	7,570,200	7,914,492		3,417		3,417		7,917,908		(284,114)	(284,114)	41,378	06/15/2033	1.A
31381R-4H-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/23/2024	3RDPARTY		1,451,579	1,454,362	1,514,355	1,492,353		(252)		(252)		1,492,101		(40,522)	(40,522)	12,104	08/01/2041	1.A
31381R-4H-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		3,225	3,225	3,358	3,310		(84)		(84)		3,225				15	08/01/2041	1.A
31381R-G5-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/23/2024	3RDPARTY		3,158,441	3,144,193	3,209,042	3,183,289		(314)		(314)		3,182,976		(24,535)	(24,535)	26,509	07/01/2041	1.A
31381R-G5-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		6,672	6,672	6,810	6,755		(83)		(83)		6,672				31	07/01/2041	1.A
31381S-PX-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/23/2024	3RDPARTY		6,854,708	7,186,818	7,402,423	7,319,575		(916)		(916)		7,318,660		(463,951)	(463,951)	50,420	10/01/2041	1.A
31381S-PX-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		16,025	16,025	16,506	16,321		(296)		(296)		16,025				62	10/01/2041	1.A
31381T-7A-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		5,933	5,933	6,213	6,111		(178)		(178)		5,933				46	03/01/2042	1.A
31381T-WA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/23/2024	3RDPARTY		1,132,201	1,169,430	1,238,865	1,214,065		(141)		(141)		1,213,923		(81,723)	(81,723)	8,629	03/01/2042	1.A
31381T-WA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		2,835	2,835	3,003	2,943		(108)		(108)		2,835				11	03/01/2042	1.A
31381V-BT-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		45,294	45,294	46,313	45,931		(637)		(637)		45,294				314	07/01/2042	1.A
31381V-J7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		17,352	17,352	17,845	17,664		(312)		(312)		17,352				118	07/01/2042	1.A
3138L0-VV-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		8,478	8,478	8,743	8,649		(171)		(171)		8,478				58	09/01/2042	1.A
3138L2-3B-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		16,696	16,696	17,363	17,139		(444)		(444)		16,696				113	03/01/2043	1.A
3138L2-GN-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/24/2024	3RDPARTY		1,141,991	1,229,807	1,162,168	1,198,619		528		528		1,199,147		(57,156)	(57,156)	7,034	01/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138L2-GN-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		2,900	2,900	2,740	2,826		74		74		2,900				9	01/01/2031	1.A
3138L2-GP-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/24/2024	3RDPARTY		1,144,421	1,232,216	1,164,444	1,200,967		529		529		1,201,496		(57,075)	(57,075)	7,048	01/01/2031	1.A
3138L2-GP-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		2,905	2,905	2,745	2,832		74		74		2,905				9	01/01/2031	1.A
3138L2-NT-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		17,176	17,176	17,745	17,549		(373)		(373)		17,176				111	02/01/2043	1.A
3138L2-ZY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		23,950	23,950	24,602	24,321		(370)		(370)		23,950				154	03/01/2038	1.A
3138L3-AH-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		10,736	10,736	11,230	11,064		(327)		(327)		10,736				72	03/01/2043	1.A
3138L3-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		20,799	20,799	21,352	21,161		(362)		(362)		20,799				135	03/01/2043	1.A
3138L3-AZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		30,726	30,726	31,494	31,227		(501)		(501)		30,726				197	03/01/2043	1.A
3138L3-CW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		21,454	21,454	22,205	21,951		(497)		(497)		21,454				142	03/01/2043	1.A
3138L3-H7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		7,724	7,724	8,031	7,928		(204)		(204)		7,724				53	04/01/2043	1.A
3138L3-PC-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		13,734	13,734	14,176	14,026		(292)		(292)		13,734				90	05/01/2043	1.A
3138L3-Q4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		8,669	8,669	9,013	8,900		(231)		(231)		8,669				60	05/01/2043	1.A
3138L3-QY-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		7,158	7,158	7,442	7,348		(190)		(190)		7,158				50	04/01/2043	1.A
3138L4-DY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		10,067	10,067	10,451	10,326		(258)		(258)		10,067				69	07/01/2043	1.A
3138L4-NZ-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/24/2024	3RDPARTY		3,225,976	3,290,107	3,341,515	3,301,069		(627)		(627)		3,300,442		(74,466)	(74,466)	22,162	08/01/2028	1.A
3138L4-NZ-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		11,191	11,191	11,366	11,228		(37)		(37)		11,191				40	08/01/2028	1.A
3138L4-V5-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/23/2024	3RDPARTY		7,504,305	7,766,108	7,957,834	7,878,795		(1,047)		(1,047)		7,877,749		(373,443)	(373,443)	53,638	08/01/2038	1.A
3138L4-V5-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		25,852	25,852	26,490	26,227		(375)		(375)		25,852				99	08/01/2038	1.A
3138L4-ZP-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/24/2024	3RDPARTY		779,617	785,076	816,234	800,096		(124)		(124)		799,972		(20,355)	(20,355)	5,970	09/01/2033	1.A
3138L4-ZP-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		5,001	5,001	5,200	5,097		(96)		(96)		5,001				20	09/01/2033	1.A
3138L5-SM-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/23/2024	3RDPARTY		17,420,828	18,189,624	18,257,835	18,202,915		(925)		(925)		18,201,991		(781,163)	(781,163)	121,385	01/01/2034	1.A
3138L5-SM-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		39,222	39,222	39,369	39,250		(29)		(29)		39,222				145	01/01/2034	1.A
3138L5-YU-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/24/2024	3RDPARTY		30,898,524	31,505,246	31,569,241	31,475,580		(1,776)		(1,776)		31,473,804		(575,281)	(575,281)	216,861	07/01/2029	1.A
3138L5-YU-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		39,198	39,198	39,277	39,161		37		37		39,198				142	07/01/2029	1.A
3138L9-7L-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		38,349	38,349	37,330	37,701		649		649		38,349				213	06/01/2035	1.A
3138L9-EG-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		95,055	95,055	95,352	95,077		(22)		(22)		95,055				500	04/01/2030	1.A
3138LC-3G-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/24/2024	3RDPARTY		3,006,954	3,263,578	3,262,048	3,259,217		(77)		(77)		3,259,140		(252,186)	(252,186)	19,416	01/01/2033	1.A
3138LC-3G-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		3,546	3,546	3,544	3,541		5		5		3,546				11	01/01/2033	1.A
3138LC-PW-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		59,845	59,845	60,481	60,189		(344)		(344)		59,845				390	12/01/2035	1.A
3138LC-TZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/23/2024	3RDPARTY		1,369,593	1,481,892	1,488,260	1,484,068		(31)		(31)		1,484,037		(114,444)	(114,444)	8,241	12/01/2033	1.A
3138LC-TZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		3,187	3,187	3,201	3,192		(5)		(5)		3,187				10	12/01/2033	1.A
3138LC-UX-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		134,718	134,718	136,612	135,791		(1,073)		(1,073)		134,718				913	01/01/2036	1.A
3138LC-UZ-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		42,968	42,968	43,733	43,411		(443)		(443)		42,968				293	01/01/2036	1.A
3138LC-WA-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		61,827	61,827	62,059	61,903		(76)		(76)		61,827				389	01/01/2034	1.A
3138LC-Z7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/24/2024	3RDPARTY		1,104,046	1,158,201	1,196,928	1,181,499		(285)		(285)		1,181,215		(77,169)	(77,169)	7,422	01/01/2036	1.A
3138LC-Z7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		5,528	5,528	5,713	5,639		(111)		(111)		5,528				19	01/01/2036	1.A
3138LE-XC-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		5,122	5,122	5,305	5,263		(140)		(140)		5,122				30	08/01/2046	1.A
3138LE-ZQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		5,994	5,994	6,213	6,162		(168)		(168)		5,994				34	08/01/2046	1.A
3138LG-PC-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		4,167	4,167	4,318	4,285		(119)		(119)		4,167				28	01/01/2047	1.A
3138LH-A2-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2024	PAYDOWN		7,135	7,135	7,416	7,358		(222)		(222)		7,135				49	01/01/2047	1.A
3138NJ-BD-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/24/2024	3RDPARTY		5,256,617	5,844,237	5,245,203	5,529,553		4,380		4,380		5,533,933		(277,316)	(277,316)	31,512	12/01/2032	1.A
3138NJ-BD-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2024	PAYDOWN		15,788	15,788	14,170	14,938		850		850		15,788				45	12/01/2032	1.A
31393E-TS-8	FANNIE MAE FNMA_03-90 SENIOR AGENCY_CMO		01/25/2024	3RDPARTY		5,856,151	5,716,150	5,624,200	5,670,082		181		181		5,670,264		185,887	185,887	51,525	09/25/2033	1.A
31393E-TS-8	FANNIE MAE FNMA_03-90 SENIOR AGENCY_CMO		01/01/2024	PAYDOWN		58,414	58,414	57,474	57,943		471		471		58,414				268	09/25/2033	1.A
31397Q-YH-5	FANNIE MAE FNMA_11-17 SENIOR AGENCY_CMO		01/25/2024	3RDPARTY		12,754,351	13,153,583	10,169,364	12,415,493		7,862		7,862		12,423,355		330,996	330,996	75,450	03/25/2031	1.A
31397Q-YH-5	FANNIE MAE FNMA_11-17 SENIOR AGENCY_CMO		01/01/2024	PAYDOWN		249,488	249,488	192,886	235,489		14,000		14,000		249,488				728	03/25/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398N-5W-0	FANNIE MAE FNMA_10-133 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		4,896,014	5,107,496	4,510,527	4,797,432		620		620		4,798,053		97,961	97,961	19,862	11/25/2040	1.A
31398N-5W-0	FANNIE MAE FNMA_10-133 SENIOR AGENCY_CMO		02/01/2024	PAYDOWN		38,896	38,896	34,350	36,534		2,361		2,361		38,896				17,220	11/25/2040	1.A
31398S-4P-5	FANNIE MAE FNMA_10-156 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		2,254,071	2,329,037	2,118,651	2,238,025		265		265		2,238,290		15,781	15,781	9,057	12/25/2040	1.A
31398S-4P-5	FANNIE MAE FNMA_10-156 SENIOR AGENCY_CMO		02/01/2024	PAYDOWN		24,504	24,504	22,290	23,546		958		958		24,504				7,886	12/25/2040	1.A
31398S-6F-5	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		2,718,614	2,834,197	2,607,461	2,693,208		289		289		2,693,497		25,118	25,118	11,022	01/25/2041	1.A
31398S-6F-5	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		02/01/2024	PAYDOWN		41,039	41,039	37,756	38,997		2,042		2,042		41,039				9,624	01/25/2041	1.A
31398S-6M-0	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		2,717,218	2,832,741	2,593,728	2,684,092		303		303		2,684,395		32,823	32,823	11,016	01/25/2041	1.A
31398S-6M-0	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		02/01/2024	PAYDOWN		31,945	31,945	29,249	30,268		1,676		1,676		31,945				9,588	01/25/2041	1.A
31398S-GH-0	FANNIE MAE FNMA_10-129 AGENCY_CMO _10-12		02/01/2024	3RDPARTY		1,791,634	1,870,167	1,660,262	1,764,976		214		214		1,765,190		26,444	26,444	7,273	11/25/2040	1.A
31398S-GH-0	FANNIE MAE FNMA_10-129 AGENCY_CMO _10-12		02/01/2024	PAYDOWN		14,127	14,127	12,541	13,332		795		795		14,127				6,302	11/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA_10-136 AGENCY_CMO _10-13		02/01/2024	3RDPARTY		2,809,638	2,927,063	2,586,964	2,721,477		400		400		2,721,878		87,760	87,760	11,383	12/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA_10-136 AGENCY_CMO _10-13		02/01/2024	PAYDOWN		46,173	46,173	40,808	42,930		3,243		3,243		46,173				9,952	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNMA_10-136 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		1,765,563	1,843,479	1,630,918	1,733,342		219		219		1,733,561		32,002	32,002	7,169	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNMA_10-136 SENIOR AGENCY_CMO		02/01/2024	PAYDOWN		389,244	389,244	344,362	365,989		23,255		23,255		389,244				7,463	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR_10-138 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		5,679,726	5,921,923	5,248,945	5,595,640		688		688		5,596,327		83,399	83,399	23,030	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR_10-138 SENIOR AGENCY_CMO		02/01/2024	PAYDOWN		274,228	274,228	243,064	259,119		15,109		15,109		274,228				21,485	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNMA_10-141 SENIOR AGENCY_CMO		02/01/2024	3RDPARTY		2,684,978	2,800,499	2,482,602	2,639,556		327		327		2,639,883		45,096	45,096	10,891	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNMA_10-141 SENIOR AGENCY_CMO		02/01/2024	PAYDOWN		21,994	21,994	19,497	20,730		1,264		1,264		21,994				9,445	12/25/2040	1.A
35563B-AL-4	FREMF MORTGAGE TRUST FREMF_14 SUB SUB_CM		01/01/2024	PAYDOWN		14,915,000	14,915,000	15,060,993	14,915,000						14,915,000				59,397	01/25/2047	1.A
359900-8V-2	FULTONCNTYGADEVAUTH MUNITAX_BND REV 3.		01/10/2024	3RDPARTY		1,803,879	1,900,000	1,900,000	1,900,000						1,900,000		(96,121)	(96,121)	14,284	11/01/2032	1.B FE
454624-U5-4	INDIANA BOND BANK MUNITAX_BND REV 5.49		01/05/2024	3RDPARTY		469,732	470,000	480,561	469,955		(15)		(15)		469,940		(208)	(208)	12,471	01/15/2024	1.B FE
56052F-DE-2	MAINE STATE HOUSING AUTHORITY SENIOR MUN		01/05/2024	3RDPARTY		2,053,196	2,105,000	2,099,738	2,100,919		(3)		(3)		2,100,916		(47,720)	(47,720)	12,156	11/15/2040	1.B FE
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN		02/01/2024	VARIOUS																07/01/2030	1.C FE
60416S-PY-0	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		03/01/2024	CALL 100.0000		5,000	5,000	5,000	5,000						5,000				79	07/01/2031	1.B FE
60416S-PZ-7	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		03/01/2024	VARIOUS		10,000	10,000	10,000	10,000						10,000				140	07/01/2037	1.B FE
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		01/05/2024	3RDPARTY		83,785	85,000	85,000	85,000						85,000		(1,215)	(1,215)	1,603	07/01/2028	1.B FE
64990F-XE-9	DORMITORY AUTHORITY OF STATE O MUNITAX_B		02/22/2024	TAX FREE EXCHANGE		3,083,718	3,000,000	3,091,020	3,084,813		(1,096)		(1,096)		3,083,718				49,711	02/15/2043	1.B FE
675553-AA-9	OCHSNER CLINIC FOUNDATION SECURED MUNITA		02/06/2024	3RDPARTY REDEMPTION 100.0000		3,786,937	3,850,000	3,850,000	3,850,000						3,850,000		(63,063)	(63,063)	52,344	05/15/2045	1.G FE
677555-YE-8	OHIO STATE OF OHIOSTECONOMICDEVREV 8.		03/01/2024																	03/01/2029	1.B FE
733911-CN-9	PORT CORPUS CHRISTI AUTH TEX SENIOR MUNI		01/05/2024	3RDPARTY		2,849,317	2,950,000	3,108,533	3,033,903		(363)		(363)		3,033,540		(184,224)	(184,224)	15,180	12/01/2038	1.E FE
744434-CW-9	PUBLICPWRGENERATIONAGYNEB PUBLICPWRGENER		01/01/2024	CALL 100.0000 REDEMPTION 100.0000		35,000	35,000	35,000	35,000						35,000				634	01/01/2041	1.G FE
744434-CW-9	PUBLICPWRGENERATIONAGYNEB PUBLICPWRGENER		01/01/2024																	01/01/2041	1.G FE
793578-BM-6	ST TAMMANY PARISH LA MUNITAX_BND REV 4		01/05/2024	3RDPARTY		3,838,576	4,205,000	4,042,267	4,073,373		187		187		4,073,560		(234,984)	(234,984)	78,435	08/01/2038	1.D FE
79765D-XJ-4	SAN FRANCISCO CALIF CITY & CNT SANFRANCI		02/01/2024	VARIOUS																11/01/2029	1.B FE
837151-FV-6	SOUTH CAROLINA PUBLIC SERVICE SOUTHCAROL		01/10/2024	3RDPARTY		2,620,890	2,700,000	2,700,000	2,700,000						2,700,000		(79,110)	(79,110)	13,994	12/01/2030	1.G FE
837227-H9-1	SOUTH CENT CONN REGL WTR AUTH SOUTHCENTC		01/11/2024	3RDPARTY		9,140,186	8,260,000	8,311,212	8,295,905		171		171		8,296,076		844,110	844,110	242,028	08/01/2040	1.D FE
837545-GH-9	SOUTH DAKOTA CONSERVANCY DIST MUNITAX_BN		02/01/2024	VARIOUS																08/01/2030	1.A FE
84774B-BA-0	SPEEDWAYINDIANAREDEVELOPMENT SPEEDWAYIND		02/01/2024	VARIOUS		335,000	335,000	335,000	335,000						335,000				9,842	02/01/2025	1.E FE
84774B-BA-0	SPEEDWAYINDIANAREDEVELOPMENT SPEEDWAYIND		02/01/2024	VARIOUS																02/01/2025	1.E FE
864784-GC-1	SUFFOLK CNTY N Y WTR AUTH MUNI_BND REV		01/10/2024	3RDPARTY		1,186,757	1,300,000	1,261,000	1,270,493		46		46		1,270,539		(83,782)	(83,782)	4,442	06/01/2039	1.A FE
914440-LG-5	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU		01/30/2024	3RDPARTY		16,761,469	16,575,000	16,496,626	16,542,411		402		402		16,542,813		218,656	218,656	209,259	11/01/2029	1.C FE
914713-K6-8	UNIVERSITY OF NORTH CAROLINA-C MUNITAX_B		01/11/2024	3RDPARTY		16,125,690	17,000,000	17,000,000	17,000,000						17,000,000		(874,310)	(874,310)	81,749	12/01/2034	1.A FE
927781-VW-1	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN		01/10/2024	3RDPARTY		1,955,537	1,900,000	1,900,000	1,900,000						1,900,000		55,537	55,537	38,026	09/01/2030	1.B FE
93730P-AJ-5	WASHINGTON BIOMEDICAL RESEARCH WASHINGTO		01/11/2024	3RDPARTY		6,896,273	6,585,000	6,585,000	6,585,000						6,585,000		311,273	311,273	228,851	07/01/2030	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0909999999. Subtotal - Bonds - U.S. Special Revenues						627,257,457	650,025,565	622,381,502	639,529,454		275,190		275,190		639,804,438		(12,546,983)	(12,546,983)	5,949,873	XXX	XXX
00111L-AB-5	AFG ABS LLC AFGE_23-1 ABS_ABS _23-1 144A		03/15/2024	PAYDOWN		2,156,115	2,156,115	2,156,843	2,156,559		(444)		(444)		2,156,115				22,103	09/16/2030	1.A FE
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCIN SECURED C		02/01/2024	VARIOUS																03/15/2032	1.E FE
00161*-AA-3	ACMAIF-EP2CLJVGPCCSPE2 PROJECTROBIN-CLAS		03/15/2024	PAYDOWN		13,426,798	13,426,798	13,426,798	13,426,798						13,426,798				167,991	10/19/2025	1.E PL
00161*-AB-1	ACMAIF-EP2CLJVGPCCSPE2 PROJECTROBIN-CLAS		03/15/2024	PAYDOWN		2,856,291	2,856,291	2,856,291	2,856,263		28		28		2,856,291				39,048	10/19/2025	2.A PL
00164T-AA-6	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_		01/29/2024	3RDPARTY REDEMPTION 100.0000		3,690,240	3,718,126	3,891,391	3,758,193		2,342		2,342		3,760,535		(70,295)	(70,295)	116,196	01/15/2028	1.F FE
00164T-AA-6	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_		01/15/2024			408,240	408,240	427,264	412,639		(4,399)		(4,399)		408,240				11,716	01/15/2028	1.F FE
00164T-AB-4	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_		01/29/2024	3RDPARTY		3,890,000	4,000,000	3,730,360	3,840,545		343		343		3,840,888		49,112	49,112	127,836	01/15/2038	1.F FE
00164T-AC-2	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_		01/23/2024	3RDPARTY REDEMPTION 100.0000		2,766,364	3,055,000	2,699,978	2,752,122		439		439		2,752,561		13,803	13,803	95,774	01/15/2053	1.F FE
00195#-AA-9	AMAZON.COM INC CORP_BND 3.570% 10/31/4		02/29/2024	REDEMPTION 100.0000		53,454	53,454	53,454	53,454						53,454				318	10/31/2040	1.D
00195#-AA-9	AMAZON.COM INC CORP_BND 3.570% 10/31/4		01/31/2024			106,433	106,433	106,433	106,433						106,433				159	10/31/2040	1.E
00206R-FU-1	AT&TINC SENIOR CORP_BND 5.150% 02/15/5		01/17/2024	3RDPARTY		7,304,409	7,897,000	7,880,486	7,882,317		12		12		7,882,329		(577,920)	(577,920)	174,583	02/15/2050	2.B FE
00206R-GP-1	AT&TINC SENIOR CORP_BND 6.500% 03/15/2		02/01/2024	3RDPARTY																03/15/2029	2.B FE
00229*-AA-3	AP TUNDRA HOLDINGS LLC ABS_ABS 4.750%		02/15/2024	PAYDOWN		513,218	513,218	513,218	513,218						513,218				12,189	02/15/2042	1.G PL
002824-AY-6	ABBOTT LABORATORIES SENIOR CORP_BND 5.		01/05/2024	3RDPARTY		5,287,600	5,000,000	5,948,700	5,711,390		(682)		(682)		5,710,708		(423,108)	(423,108)	30,917	05/27/2040	1.D FE
002824-BN-9	ABBOTT LABORATORIES SENIOR CORP_BND 4.		02/01/2024	VARIOUS																04/15/2043	1.D FE
00287Y-BX-6	ABBVIE INC SENIOR CORP_BND 3.200% 11/2		01/22/2024	3RDPARTY		19,446,210	21,000,000	20,995,216	20,996,805		32		32		20,996,837		(1,550,627)	(1,550,627)	117,600	11/21/2029	1.G FE
00501B-AA-7	ACREC LLC ACREC_23-FL2 ACREC_23-FL2 7.		03/26/2024	3RDPARTY REDEMPTION 100.0000		9,010,409	8,975,000	8,952,858	8,958,272		(407,369)		(407,369)		8,550,903		459,507	459,507	188,671	02/19/2038	1.A FE
01185*-AA-3	ALASKA VENTURES LLC SECURED CORP_BND 4		03/31/2024	REDEMPTION 100.0000		407,911	407,911	407,911	407,911						407,911				4,762	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SENIOR CORP_BND 4.		01/02/2024			51,059	51,059	51,059	51,059						51,059					06/30/2033	2.C PL
017175-AD-2	ALLEGHANY CORPORATION SENIOR CORP_BND		02/06/2024	3RDPARTY		718,088	750,000	744,855	745,751		12		12		745,763		(27,675)	(27,675)	14,598	09/15/2044	1.E FE
01748R-AL-9	ALLEGRO CLO I LTD ALLEG_17-1A SENIOR ABS		01/16/2024	PAYDOWN		333,164	333,164	326,085	327,416		5,749		5,749		333,164				5,624	10/16/2030	1.A FE
020002-AP-6	ALLSTATE CORPORATION THE SENIOR CORP_BN		01/12/2024	3RDPARTY		4,243,080	4,000,000	4,097,320	4,054,144		(207)		(207)		4,053,937		189,143	189,143	21,778	12/15/2032	2.A FE
020908-AH-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2024	PAYDOWN		9,365	10,190	7,982	7,672		1,692		1,692		9,365				99	07/25/2037	1.A FM
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2024	PAYDOWN		5,040	4,749	3,419	2,232		2,808		2,808		5,040				47	06/25/2036	1.A FM
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/25/2024	PAYDOWN				3,971	1,354	250	(1,603)		(1,353)						7	07/25/2036	6. FE
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2024	PAYDOWN		8,567	18,533	14,251	15,447		(6,879)		(6,879)		8,567				201	08/25/2036	1.A FM
02147V-AA-9	CWA_06-25C SUPSEN WHOLE_CMO _06-25C 6.		03/01/2024	PAYDOWN		4,174	4,159	2,661	1,478		2,695		2,695		4,174				35	10/25/2036	1.A FM
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/25/2024	PAYDOWN				764	473	644	(1,117)		(473)							11/25/2036	6. *
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2024	PAYDOWN			(732)	(535)	(267)		267		267							04/25/2037	1.A FM
02150E-BG-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2024	PAYDOWN		3,274	3,259	1,870	1,870		1,404		1,404		3,274				28	04/25/2037	3.A FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/25/2024	PAYDOWN		14,629	13,837	12,499	14,543		86		86		14,629				100	08/25/2037	3.C FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2024	PAYDOWN		22,686	17,059	14,467	10,275		12,411		12,411		22,686				136	09/25/2037	1.A FM
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2024	PAYDOWN		26,079	18,576	14,423	8,799		17,280		17,280		26,079				301	07/25/2037	1.A FM
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND 4.800		02/28/2024	3RDPARTY REDEMPTION 100.0000		9,811,038	10,000,000	10,029,288	10,026,432		(750)		(750)		10,025,683		(214,645)	(214,645)	258,667	02/14/2029	2.B FE
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH SENIOR CO		01/01/2024	REDEMPTION 100.0000		(192,998)	(192,998)	(192,998)	(192,998)						(192,998)					06/15/2027	1.F PL
02377B-AA-4	AMERICAN AIRLINES 2015-2 PASS SECURED CO		03/22/2024			592,400	592,400	592,400	592,400						592,400				11,848	09/22/2027	2.C FE
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS SECURED CO		02/15/2024	VARIOUS		95,000	95,000	95,000	95,000						95,000				1,900	08/15/2030	2.B FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		03/01/2024	PAYDOWN		20,514	20,514	15,856	11,825		8,688		8,688		20,514				99	09/25/2035	1.A FM
02666B-AG-1	AMERICAN HOMES 4 RENT AH4R_15 SUB_CMBS _		03/01/2024	PAYDOWN																10/17/2052	6. *

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
02772A-AA-7	AMERICAN NATIONAL GROUP INC SENIOR CORP_		02/06/2024	3RDPARTY		6,262,806	6,600,000	6,504,272	6,515,518		789		789		6,516,308		(253,502)	(253,502)	61,952	06/13/2032	2.B FE
03027X-BA-7	AMERICAN TOWER CORPORATION SENIOR CORP_B		02/06/2024	3RDPARTY		3,536,760	4,000,000	3,680,800	3,744,189		3,857		3,857		3,748,046		(211,286)	(211,286)	65,411	01/15/2030	2.C FE
031162-BA-7	AMGEN INC SENIOR CORP_BND 6.400% 02/01		01/05/2024	3RDPARTY		10,996,356	9,935,000	12,015,519	11,385,709		(1,426)		(1,426)		11,384,282		(387,926)	(387,926)	279,063	02/01/2039	2.A FE
031162-BH-2	AMGEN INC SENIOR CORP_BND 5.650% 06/15		02/06/2024	3RDPARTY		510,520	500,000	497,550	498,071		6		6		498,077		12,443	12,443	4,159	06/15/2042	2.A FE
032095-AH-4	AMPHENOL CORPORATION SENIOR CORP_BND 4		01/17/2024	3RDPARTY		4,924,800	5,000,000	4,690,188	4,740,431		2,082		2,082		4,742,513		182,288	182,288	29,000	06/01/2029	1.G FE
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN		02/15/2024	3RDPARTY		5,097,450	5,100,000	5,100,000	5,100,000						5,100,000		(2,550)	(2,550)	141,837	10/15/2031	1.F FE
03464R-AA-1	ANGELOAKMORTGAGETRUSTAOMT_ AOMT_20-1 2		03/01/2024	PAYDOWN		161,368	161,368	149,281	150,098		11,270		11,270		161,368				708	12/26/2059	1.A
03665J-AL-2	ANTARES CLO ANTR_17-1A ABS_ABS _17-1A 14		02/28/2024	3RDPARTY		2,427,773	2,500,000	2,500,000	2,500,000						2,500,000		(72,228)	(72,228)	75,961	04/20/2033	1.F FE
03665L-AG-8	ANTARES CLO ANTR_18-3A MEZZANIN ABS_ABS		02/12/2024	3RDPARTY		9,502,375	9,500,000	9,500,000	9,500,000						9,500,000		2,375	2,375	259,602	01/20/2031	1.F FE
036752-AL-7	ELEVANCE HEALTH INC SENIOR CORP_BND 2.		01/12/2024	3RDPARTY		1,010,262	1,100,000	1,098,669	1,099,198		6		6		1,099,204		(88,942)	(88,942)	10,717	09/15/2029	2.B FE
03755H-AJ-2	APEXCREDITCLOLLCAPEXC_18-1 SUB ABS_ABS _		02/28/2024	3RDPARTY		1,959,702	2,000,000	2,000,000	2,000,000						2,000,000		(40,298)	(40,298)	53,028	04/25/2031	1.E FE
03755H-AL-7	APEXCREDITCLOLLCAPEXC_18-1 APEXC_18-1A		02/28/2024	3RDPARTY		953,354	1,000,000	1,000,000	1,000,000						1,000,000		(46,646)	(46,646)	30,014	04/25/2031	2.C FE
03762Y-AK-3	APIDOSCLOAPID_16-25A APID_16-25A 7.779		03/27/2024	PAYDOWN		750,000	750,000	724,658	728,153		21,847		21,847		750,000				25,961	10/20/2031	1.F FE
03768C-AJ-8	APIDOS CLO APID_XXXA MEZZANIN ABS_ABS 1		02/14/2024	3RDPARTY		4,067,760	4,080,000	4,080,000	4,080,000						4,080,000		(12,240)	(12,240)	104,679	10/18/2031	1.F FE
03768C-AL-3	APIDOS CLO APID_XXXA MEZZANIN ABS_ABS 1		02/06/2024	3RDPARTY		6,431,750	6,500,000	6,500,000	6,500,000						6,500,000		(68,250)	(68,250)	176,251	10/18/2031	2.C FE
037735-BZ-9	APPALACHIAN POWER CO SENIOR CORP_BND 5		01/10/2024	3RDPARTY		1,034,140	1,000,000	1,057,860	1,033,204		(84)		(84)		1,033,120		1,020	1,020	9,421	05/15/2033	2.A FE
037735-CG-0	APPALACHIAN POWER CO SENIOR CORP_BND 6		01/10/2024	3RDPARTY		1,066,260	1,000,000	1,049,450	1,032,200		(55)		(55)		1,032,145		34,115	34,115	17,885	04/01/2036	2.A FE
037735-CK-1	APPALACHIAN POWER CO SENIOR CORP_BND 6		02/06/2024	3RDPARTY		722,066	650,000	596,278	611,312		169		169		611,481		110,584	110,584	20,928	08/15/2037	2.A FE
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND		01/05/2024	3RDPARTY		6,445,530	7,000,000	6,987,190	6,988,834		6		6		6,988,840		(543,310)	(543,310)	82,892	04/01/2047	1.F FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_		02/28/2024	3RDPARTY		886,757	965,000	965,000	965,000						965,000		(78,243)	(78,243)	10,239	07/30/2050	2.C FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_		01/31/2024	PAYDOWN		2,500	2,500	2,500	2,500						2,500				20	07/30/2050	2.C FE
04016G-BB-3	ARES CLO LTD ARES_16-40A SENIOR ABS_ABS		01/16/2024	PAYDOWN		731,415	731,416	717,884	721,265		10,151		10,151		731,415				12,197	01/16/2029	1.A FE
040555-CH-5	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		01/10/2024	3RDPARTY		1,653,119	1,650,000	1,649,637	1,649,858						1,649,859		3,260	3,260	33,023	09/01/2035	1.G FE
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA WHOLE_CMO		03/25/2024	PAYDOWN		202	203	200	203						202				1	08/25/2033	1.A FM
04621W-AA-8	ASSURED GUARANTY US HOLDINGS I SENIOR CO		02/06/2024	3RDPARTY		2,788,800	2,500,000	2,700,150	2,616,055		(820)		(820)		2,615,236		173,564	173,564	32,569	06/01/2034	1.G FE
04623T-AE-5	ASRNT_18-1A MEZZANIN ABS_ABS _18-1A 144A		01/26/2024	3RDPARTY		7,107,870	7,140,000	7,140,000	7,140,000						7,140,000		(32,130)	(32,130)	151,113	04/21/2031	1.E FE
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT SENIOR MU		01/29/2024	VARIOUS		19,382,242	21,476,168	20,255,862	20,548,835		(767)		(767)		20,548,068		(1,165,827)	(1,165,827)	191,245	12/01/2050	1.G FE
04942U-AL-0	ATLASSENIORLOANFUNDLTDATC ATCLO_12 8.6		02/28/2024	3RDPARTY		947,849	1,000,000	987,500	992,024		268		268		992,293		(44,444)	(44,444)	30,720	10/24/2031	2.C FE
05178T-AA-9	AURORA MILITARY HOUSING LLC SENIOR MUNIT		01/29/2024	3RDPARTY		10,825,463	11,160,271	11,160,271	11,160,271						11,160,271		(334,808)	(334,808)	353,632	07/15/2034	1.F FE
05178T-AA-9	AURORA MILITARY HOUSING LLC SENIOR MUNIT		01/16/2024	REDEMPTION 100.0000		187,127	187,127	187,127	187,127						187,127				5,445	07/15/2034	1.F FE
05178T-AB-7	AURORA MILITARY HOUSING LLC SENIOR MUNIT		01/05/2024	3RDPARTY		5,926,141	5,950,000	5,950,000	5,950,000						5,950,000		(23,860)	(23,860)	190,236	01/15/2042	1.F FE
05329W-AP-7	AUTONATION INC SENIOR CORP_BND 3.800%		01/25/2024	3RDPARTY		7,538,140	8,000,000	7,994,000	7,997,426		37		37		7,997,463		(459,323)	(459,323)	57,211	11/15/2027	2.C FE
05463H-AB-7	AXIS SPECIALTY FINANCE LLC SENIOR CORP_B		01/12/2024	3RDPARTY		2,180,630	2,300,000	2,285,349	2,291,274		62		62		2,291,337		(110,707)	(110,707)	45,348	07/15/2029	2.A FE
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SENIOR SEN		01/01/2024	PAYDOWN		9,000,000	9,000,000	7,845,210	8,886,107		113,893		113,893		9,000,000				354	01/27/2047	2.A FE
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 SENIOR WHOLE_		03/01/2024	PAYDOWN		28,202	23,078	18,376	12,090		16,113		16,113		28,202				312	02/26/2037	1.A FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09		03/01/2024	PAYDOWN		9,457	25,148	18,882	18,882		(9,425)		(9,425)		9,457				273	07/26/2037	1.A FM
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 WHOLE_CMO _1		03/01/2024	PAYDOWN		129,051	126,977	85,938	85,938		43,113		43,113		129,051				1,697	07/26/2036	3.B FM
05565E-H*-9	BMW US CAPITAL LLC CORP_BND 4.230% 02/		01/23/2024	3RDPARTY		14,398,950	15,000,000	15,000,000	15,000,000						15,000,000		(601,050)	(601,050)	320,775	02/13/2029	1.F
05601P-AA-4	BSST MORTGAGE TRUST BSST_21-SS LCF SENIO		01/16/2024	3RDPARTY		986,250	1,000,000	951,563	960,090		36		36		960,127		26,123	26,123	5,533	04/15/2036	1.A
05608K-AA-8	BX TRUST BX_21-VINO LCF SENIOR_CMBS _21-		01/15/2024	3RDPARTY		612,032	619,779	607,384	605,696		(52)		(52)		605,643		6,389	6,389	3,376	05/15/2038	1.A FE
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		02/15/2024	PAYDOWN		29,445	29,445	28,770	28,742		703		703		29,445				323	02/15/2039	1.A
057224-AZ-0	BAKERHUGHESHOLDINGSLLC SENIOR CORP_BND		01/05/2024	3RDPARTY		21,059,035	21,500,000	22,049,425	21,899,660		(354)		(354)		21,899,305		(840,270)	(840,270)	348,927	09/15/2040	1.G FE
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		03/01/2024	PAYDOWN		45,081	45,081	14,855	14,855		30,226		30,226		45,081				116	10/25/2036	1.A FM
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		02/28/2024	3RDPARTY		539,660	596,439	407,815	551,354		1,064		1,064		552,417		(12,757)	(12,757)	4,763	05/20/2035	1.A FM
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		02/20/2024	PAYDOWN		22,558	22,648	15,485	20,936		1,622		1,622		22,558				142	05/20/2035	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
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH		03/01/2024	PAYDOWN		32,785	39,011	30,387	28,572		4,212		4,212		32,785				337	06/25/2037	1.A FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		02/28/2024	3RDPARTY		103,499	117,583	92,472	110,756		(57)		(57)		110,699		(7,201)	(7,201)	1,542	01/25/2036	1.A FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		02/01/2024	PAYDOWN		901	909	715	856		45		45		901				6	01/25/2036	1.A FM
05949T-BF-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		03/01/2024	PAYDOWN		872	1,435	1,276	1,227		(354)		(354)		872				13	01/25/2036	1.A FM
05951F-AK-0	BANC OF AMERICA FUNDING CORP B SENIOR WH		03/01/2024	PAYDOWN		6,431	6,431	5,126	5,762		669		669		6,431				50	01/25/2037	1.A FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		03/01/2024	PAYDOWN		4,242	4,280	4,237	4,327		(85)		(85)		4,242				33	05/20/2036	2.A FM
059529-AJ-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		03/01/2024	PAYDOWN		18,800	90,956	70,300	64,653		(45,852)		(45,852)		18,800				973	09/25/2037	1.A FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		03/01/2024	PAYDOWN		7,415	11,133	9,081	9,579		(2,165)		(2,165)		7,415				74	05/25/2037	3.C FM
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		03/01/2024	PAYDOWN		12,347	29,216	23,000	23,000		(10,653)		(10,653)		12,347				290	07/26/2036	1.A FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		01/25/2024	PAYDOWN			2,156	1,269	1,921		(1,921)		(1,921)						7	09/26/2036	1.A FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		02/26/2024	PAYDOWN			2,623	1,545	2,338		(2,338)		(2,338)						17	09/26/2036	1.B FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		03/25/2024	PAYDOWN			3,280	1,931	2,924		(2,924)		(2,924)						29	09/26/2036	1.D FM
06051G-FX-2	BANKOFAMERICACORP SENIOR CORP_BND 3.50		03/21/2024	3RDPARTY		1,455,525	1,500,000	1,554,390	1,514,547		(1,428)		(1,428)		1,513,120		(57,595)	(57,595)	22,750	04/19/2026	1.G FE
06051G-HD-4	BANKOFAMERICACORP SENIOR CORP_BND 3.41		01/11/2024	3RDPARTY		21,022,200	22,500,000	22,498,162	22,499,268		6		6		22,499,274		(1,477,074)	(1,477,074)	55,559	12/20/2028	1.E FE
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T SENIOR CO		02/28/2024	3RDPARTY		2,889,236	3,000,000	2,993,340	2,996,800		108		108		2,996,908		(107,672)	(107,672)	38,500	04/28/2028	1.F FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST B BARC_23-N		03/01/2024	PAYDOWN		76,353	76,353	76,352	76,440		(87)		(87)		76,353				695	04/01/2053	1.A FE
06760J-AL-9	BABSON CLO LTD BABSN_18-2A ABS_ABS _18-2		02/02/2024	3RDPARTY		5,491,750	5,500,000	5,500,000	5,500,000						5,500,000		(8,250)	(8,250)	143,992	04/15/2030	2.B FE
07274N-BA-0	BAYER US FINANCE II LLC SENIOR CORP_BND		01/11/2024	3RDPARTY		2,128,742	2,200,000	2,294,065	2,272,210		(190)		(190)		2,272,021		(143,279)	(143,279)	55,794	07/30/2035	2.B FE
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SENIOR WHO		03/01/2024	PAYDOWN		4,740	4,740	4,793	4,775		(35)		(35)		4,740				45	05/28/2037	1.A FM
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S BBCMS_19-		03/01/2024	PAYDOWN				23,139	17,850		(17,850)		(17,850)						514	08/15/2052	1.A FE
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		02/28/2024	3RDPARTY		567,233	615,300	494,916	280,720		(2,096)		(2,096)		278,625		288,609	288,609	7,683	01/25/2036	1.A FM
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		02/01/2024	PAYDOWN		15,612	15,612	12,557	7,123		8,489		8,489		15,612				79	01/25/2036	1.A FM
073871-BL-8	BEAR STEARNS ALT-A TRUST BALTA WHOLE_CMO		03/01/2024	PAYDOWN		6,172	6,172	5,395	5,542		630		630		6,172				30	07/25/2036	5.C FM
073882-AD-4	BEARSTEARNSADJUSTABLERATEM BSARM_06-4		03/01/2024	PAYDOWN		27,822	29,152	24,765	25,233		2,589		2,589		27,822				204	10/25/2036	1.A FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		03/25/2024	PAYDOWN		44,510	44,510	36,401	31,923		12,588		12,588		44,510				148	09/25/2046	1.A FM
081331-AB-6	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		01/29/2024	3RDPARTY		1,196,154	1,208,236	1,193,133	1,205,838		(70)		(70)		1,205,768		(9,614)	(9,614)	7,766	12/15/2025	1.D FE
081331-AD-2	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		01/05/2024	3RDPARTY		2,229,587	2,410,000	2,114,703	2,175,026		120		120		2,175,146		54,441	54,441	8,467	12/15/2047	1.D FE
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _		01/22/2024	PAYDOWN		587,978	587,978	581,933	584,282		3,696		3,696		587,978				10,252	07/20/2029	1.A FE
084664-BU-4	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO		01/22/2024	3RDPARTY		13,776,813	14,550,000	14,363,615	14,408,848		320		320		14,409,168		(632,355)	(632,355)	122,705	05/15/2042	1.C FE
08763Q-AG-7	BETONY CLO 2 LTD BTNY2_18-1A MEZZANIN AB		02/02/2024	3RDPARTY		9,935,000	10,000,000	10,000,000	10,000,000						10,000,000		(65,000)	(65,000)	235,028	04/30/2031	2.B FE
08860F-AA-6	BANKERS HEALTHCARE GROUP SECUR ABS_ABS _		03/17/2024	PAYDOWN		824,733	824,733	821,129	821,667		3,066		3,066		824,733				7,568	04/17/2036	1.A FE
09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND		03/31/2024	REDEMPTION 100.0000		118,671	118,671	118,671	118,671						118,671				984	06/30/2037	2.B PL
09579@-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND 6.0		01/31/2024	REDEMPTION 100.0000		518,100	518,100	520,218	519,758		(1,658)		(1,658)		518,100				2,920	09/22/2030	2.A PL
09629V-AG-8	BLUEMOUNTAIN CLO LTD BLUEM_18 MEZZANIN A		02/15/2024	3RDPARTY		6,691,200	6,800,000	6,800,000	6,800,000						6,800,000		(108,800)	(108,800)	143,602	08/15/2031	1.F FE
09630A-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM_18 MEZZANIN A		02/16/2024	3RDPARTY		5,018,400	5,100,000	5,100,000	5,100,000						5,100,000		(81,600)	(81,600)	131,962	10/25/2030	1.F FE
09630P-AA-1	BLUEMOUNTAIN CLO LTD BLUEM_21 ABS_ABS _2		01/17/2024	3RDPARTY		2,000,000	2,000,000	1,940,000	1,949,921		601		601		1,950,522		49,478	49,478	37,624	04/15/2034	1.A FE
097023-AS-4	BOEING CO SENIOR CORP_BND 6.625% 02/15		01/05/2024	3RDPARTY		6,285,704	5,784,000	7,102,921	6,681,734		(965)		(965)		6,680,768		(395,064)	(395,064)	153,276	02/15/2038	2.C FE
10568E-AA-0	BRAVO RESIDENTIAL FUNDING TRUS BRAVO_23-		03/01/2024	PAYDOWN		68,220	68,220	66,017	66,039		2,182		2,182		68,220				529	09/25/2062	1.A FE
10568E-AA-0	BRAVO RESIDENTIAL FUNDING TRUS BRAVO_23-		02/29/2024	REDEMPTION 100.0000																09/25/2062	1.A FE
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		03/01/2024	PAYDOWN		67,345	67,345	59,263	59,506		7,838		7,838		67,345				158	04/25/2060	1.A
10569J-AA-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		01/09/2024	3RDPARTY		521,974	525,422	511,630	514,879		60		60		514,938		7,036	7,036	2,982	07/25/2062	1.A FE
10569J-AA-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		01/01/2024	PAYDOWN		7,693	7,693	7,491	7,539		154		154		7,693				33	07/25/2062	1.A FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		03/01/2024	PAYDOWN		668,686	668,686	668,673	672,572		(3,887)		(3,887)		668,686				7,945	05/25/2063	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 11	12	13	14	15	16	17	18	19	20	21	22
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
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC SENIOR CORP_BN		01/05/2024	3RDPARTY REDEMPTION 100.0000		10,512,628	11,201,000	11,192,375	11,197,539		21		21		11,197,560		(684,932)	(684,932)	19,571	06/22/2027	2.B FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH T SECURED C		03/20/2024			406,469	406,469	406,469	406,469						406,469				4,700	12/20/2025	1.E FE
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		01/05/2024	3RDPARTY		8,380,362	8,700,000	8,959,029	8,768,415		(671)		(671)		8,767,745		(387,383)	(387,383)	23,925	06/15/2026	2.B FE
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		01/05/2024	3RDPARTY		3,286,185	3,500,000	3,493,140	3,495,985		15		15		3,496,000		(209,815)	(209,815)	21,656	05/15/2029	2.B FE
12478C-AA-9	CBAM CLO MANAGEMENT CBAM_18-8A SENIOR AB		01/22/2024	PAYDOWN		95,114	95,114	94,093	94,277		837		837		95,114				1,688	10/20/2029	1.A FE
12510H-AA-8	CAPITAL AUTOMOTIVE REIT CAUTO SENIOR ABS		03/15/2024	PAYDOWN		2,699	2,699	2,542	2,639		60		60		2,699				12	02/15/2050	1.A FE
12511J-AB-1	CCG RECEIVABLES TRUST CCG_22-1 SENIOR AB		03/14/2024	PAYDOWN		303,363	303,363	298,907	300,248		3,115		3,115		303,363				1,958	07/16/2029	1.A FE
12512X-AB-9	CCG RECEIVABLES TRUST CCG_23-1 ABS_ABS _		03/14/2024	PAYDOWN		1,853,214	1,853,214	1,865,342	1,861,416		(8,202)		(8,202)		1,853,214				17,904	09/16/2030	1.A FE
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		02/01/2024	PAYDOWN			1	1	1		(1)		(1)							04/25/2037	1.A FM
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		01/01/2024	PAYDOWN			(37)	(31)	(19)		19		19							04/25/2037	1.C FM
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		02/01/2024	PAYDOWN			(39)	(31)	(20)		20		20							04/25/2037	1.A FM
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		03/01/2024	PAYDOWN			6	5	3		(3)		(3)							09/25/2036	1.A FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		03/01/2024	PAYDOWN		4,592	40,736	33,169	19,667		(15,075)		(15,075)		4,592				394	10/25/2036	1.A FM
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		03/01/2024	PAYDOWN																09/25/2037	1.A FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		03/01/2024	PAYDOWN		14,492	18,501	9,987	9,987		4,505		4,505		14,492				93	08/25/2037	4.A FM
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		03/01/2024	PAYDOWN			(4,277)	(3,795)	(2,139)		2,139		2,139						1	01/25/2038	1.A FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO		03/25/2024	PAYDOWN			(264)	(159)	(159)		159		159						2	08/25/2037	4.B FM
12550G-AE-3	CIFC FUNDING LTD CIFC_18-5A ABS_ABS _18-		02/14/2024	3RDPARTY		4,590,000	4,590,000	4,590,000	4,590,000						4,590,000				122,094	01/15/2032	1.E FE
12550G-AG-8	CIFC FUNDING LTD CIFC_18-5 MEZZANIN ABS_		01/24/2024	3RDPARTY		6,996,500	7,000,000	7,000,000	7,000,000						7,000,000		(3,500)	(3,500)	171,512	01/15/2032	2.C FE
12550Y-AN-4	CIFC FUNDING LTD CIFC_17-2A SENIOR ABS_A		01/22/2024	PAYDOWN		551,041	551,041	540,847	544,248		6,793		6,793		551,041				9,536	04/20/2030	1.A FE
125523-BZ-2	CIGNAGROUP SENIOR CORP_BND 4.500% 02/2		02/16/2024	CALL 98.9920		205,903	208,000	207,326	207,726		15		15		207,741				2,765	02/25/2026	2.A FE
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18		03/01/2024	PAYDOWN		119,349	119,349	112,947	111,229		8,120		8,120		119,349				871	03/25/2048	1.A
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19		03/01/2024	PAYDOWN		102,733	102,733	104,114	129,506		(26,772)		(26,772)		102,733				846	08/25/2049	1.A
12558T-AA-5	CIM TRUST CIM_19-J2 WHOLE_CMO _19-J2 144		03/25/2024	PAYDOWN		5,163	5,163	5,292	5,638		(475)		(475)		5,163				30	10/25/2049	1.A
12566V-AE-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		03/01/2024	PAYDOWN		28,083	32,868	25,463	26,389		1,694		1,694		28,083				256	04/25/2037	1.A FM
12570D-AA-4	CIM TRUST CIM_23-I1 WHOLE_CMO _23-I1 144		03/01/2024	PAYDOWN		175,610	175,610	175,499	176,068		(458)		(458)		175,610				2,053	04/25/2058	1.A FE
12591R-BD-1	COMM MORTGAGE TRUST COMM_14-CC SUB SUB_C		01/17/2024	3RDPARTY		11,542,710	12,066,865	12,427,959	12,068,465		98,660		98,660		12,167,126		(624,415)	(624,415)	71,278	02/10/2047	1.A
12591R-BD-1	COMM MORTGAGE TRUST COMM_14-CC SUB SUB_C		03/01/2024	PAYDOWN		2,602,805	2,602,805	2,680,692	2,603,150		(345)		(345)		2,602,805				12,982	02/10/2047	1.A
12591V-AG-6	COMM MORTGAGE TRUST COMM_14-CR AM SUB_CM		02/01/2024	3RDPARTY		3,901,250	4,000,000	3,872,500	3,931,337		5,789		5,789		3,937,125		(35,875)	(35,875)	30,421	04/10/2047	1.A
12592M-BN-9	COMM MORTGAGE TRUST COMM_14-LC SUB SUB_C		02/06/2024	3RDPARTY		12,527,570	12,770,000	13,127,557	12,790,824		(4,588)		(4,588)		12,786,236		(258,667)	(258,667)	106,711	10/10/2047	1.A
12593Q-BG-4	COMM MORTGAGE TRUST COMM_15-CR AM SUB_CM		01/18/2024	3RDPARTY		9,659,945	10,150,000	10,444,918	10,208,818		(1,948)		(1,948)		10,206,871		(546,925)	(546,925)	58,739	10/10/2048	1.A
12594C-BH-2	COMM MORTGAGE TRUST COMM_16-DC AM SUB_CM		02/01/2024	3RDPARTY		8,148,969	8,450,000	8,703,185	8,508,742		(2,710)		(2,710)		8,506,032		(357,063)	(357,063)	63,739	02/10/2049	1.A
12594C-BJ-8	COMM MORTGAGE TRUST COMM_16-DC SUB SUB_C		02/06/2024	3RDPARTY		7,936,375	8,310,000	8,334,739	8,304,018		342		342		8,304,360		(367,986)	(367,986)	73,101	02/12/2049	1.A
12624P-AF-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR SE		02/01/2024	PAYDOWN				34,339	24,068		(24,068)		(24,068)						293	10/17/2045	1.G FE
12626P-AF-0	CRH AMERICA INC SENIOR CORP_BND 6.400%		01/11/2024	3RDPARTY		3,230,640	3,000,000	3,002,160	3,001,504		(5)		(5)		3,001,500		229,140	229,140	48,533	10/15/2033	2.A FE
12632Q-AZ-6	COMM MORTGAGE TRUST COMM_14-CR COMM_14-C		01/17/2024	3RDPARTY		572,025	580,000	562,577	573,040		1,649		1,649		574,689		(2,664)	(2,664)	3,173	07/15/2047	1.A
12632Q-BA-0	COMM MORTGAGE TRUST COMM_14-CR SUB SUB_C		02/06/2024	3RDPARTY		23,339,844	23,900,000	24,821,655	23,914,957		(5,063)		(5,063)		23,909,894		(570,050)	(570,050)	198,205	07/15/2047	1.A
12635Q-BK-5	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C		02/06/2024	3RDPARTY		9,532,813	10,000,000	10,299,069	10,062,517		(3,593)		(3,593)		10,058,924		(526,112)	(526,112)	81,956	10/13/2048	1.A
12635R-BB-3	CSAIL COMMERCIAL MORTGAGE TRUS AM SENIOR		01/11/2024	3RDPARTY		14,378,493	14,929,000	15,376,736	15,007,250		(2,187)		(2,187)		15,005,063		(626,570)	(626,570)	77,896	11/18/2048	1.A
12636Y-AD-4	CRH AMERICA FINANCE INC SENIOR CORP_BND		01/12/2024	3RDPARTY		1,174,563	1,300,000	1,282,502	1,284,299		16		16		1,284,315		(109,752)	(109,752)	16,738	04/04/2048	2.A FE
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		01/01/2024	PAYDOWN		30	(24)	(18)	(15)		45		45		30					06/25/2037	4.C FM
12638P-BT-5	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		03/01/2024	PAYDOWN		24,146	24,146	20,162	20,402		3,744		3,744		24,146				219	04/25/2037	1.A FM
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		02/28/2024	3RDPARTY		1,822,972	1,927,056	1,633,180	1,814,179		1,380		1,380		1,815,558		7,413	7,413	26,278	10/26/2035	1.A FM
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		02/01/2024	PAYDOWN		54,031	54,031	45,791	50,866		3,165		3,165		54,031				420	10/26/2035	1.A FM
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		03/01/2024	PAYDOWN		67,183	67,183	57,443	57,443		9,739		9,739		67,183				672	06/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12643H-AM-2	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		02/28/2024	3RDPARTY		3,489,356	3,825,321	3,674,699	3,708,505		(31)		(31)		3,708,474		(219,118)	(219,118)	36,889	12/26/2036	1.A FM
12643H-AM-2	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		02/01/2024	PAYDOWN		143,617	143,617	137,962	139,231		4,386		4,386		143,617				804	12/26/2036	1.A FM
12645Q-CN-6	CREDITSUISSEMORTGAGECAPITAL SENIOR WHOLE		03/01/2024	PAYDOWN		33,804	33,804	22,818	11,769		22,036		22,036		33,804				125	07/28/2036	1.A FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		03/01/2024	PAYDOWN		24,363	27,342	18,764	20,809		3,554		3,554		24,363				198	02/27/2037	1.A FM
12646U-AN-8	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH		03/01/2024	PAYDOWN		15,924	15,924	15,939	15,949		(25)		(25)		15,924				79	03/25/2043	1.A
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		03/01/2024	PAYDOWN		42,555	42,555	43,504	44,354		(1,800)		(1,800)		42,555				240	10/25/2047	1.A
12663G-AA-5	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		03/01/2024	PAYDOWN		90,230	90,230	87,918	88,328		1,903		1,903		90,230				942	04/25/2067	1.A FE
12663G-AB-3	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		03/01/2024	PAYDOWN		120,794	120,794	118,680	119,212		1,581		1,581		120,794				1,472	04/25/2067	1.C FE
				REDEMPTION 100.0000																	
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A		03/10/2024			1,285	1,285	1,285	1,285						1,285				16	01/10/2032	2.B FE
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2024	PAYDOWN		119	119	112	120		(1)		(1)		119				1	12/25/2034	1.A FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2024	PAYDOWN		26,314	25,912	24,018	25,629		685		685		26,314				300	02/25/2035	1.A FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2024	PAYDOWN		8,330	8,298	6,389	4,386		3,944		3,944		8,330				111	10/25/2035	1.A FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2024	PAYDOWN		638	647	566	407		230		230		638				9	10/25/2035	1.G FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		02/01/2024	PAYDOWN		25	25	22	16		9		9		25					10/25/2035	2.C FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		01/01/2024	PAYDOWN		34	22	19	14		20		20		34					10/25/2035	3.A FM
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2024	PAYDOWN		2,085	2,089	1,786	1,307		778		778		2,085				20	01/25/2036	1.A FM
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2024	PAYDOWN			4,136	3,184	1,505		(1,505)		(1,505)						59	05/25/2036	1.A FM
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2024	PAYDOWN		2,996	1,494	1,173	767		2,229		2,229		2,996				17	05/25/2036	1.A FM
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		03/01/2024	PAYDOWN		97,726	108,813	80,717	67,205		30,521		30,521		97,726				1,483	11/25/2035	1.A FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		03/25/2024	PAYDOWN		58,354	58,354	44,420	44,420		13,934		13,934		58,354				553	09/25/2035	1.A FM
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		03/01/2024	PAYDOWN				5,752	4,625	1,128	(5,752)		(4,624)							09/25/2035	6. FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		03/01/2024	PAYDOWN		1,069	1,338	1,008	810		259		259		1,069				14	11/25/2035	1.A FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		02/01/2024	PAYDOWN		5,956	5,947	2,945	2,945		3,012		3,012		5,956				54	04/25/2036	1.A FM
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		02/01/2024	PAYDOWN			(258)	(227)	(125)		125		125							12/25/2035	1.A FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		03/01/2024	PAYDOWN		15,355	14,754	12,879	9,148		6,207		6,207		15,355				137	01/25/2036	1.A FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		02/28/2024	3RDPARTY		151,726	171,280	125,891	152,980		657		657		153,637		(1,912)	(1,912)	1,889	02/20/2036	1.A FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		02/01/2024	PAYDOWN		4,185	4,220	3,101	3,769		416		416		4,185				22	02/20/2036	1.A FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL_03 SENIOR WH		03/01/2024	PAYDOWN		12,560	12,560	11,681	11,776		785		785		12,560				121	05/25/2033	1.A FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL_04 SUPSEN WH		03/01/2024	PAYDOWN		30,006	30,006	30,231	30,069		(63)		(63)		30,006				257	05/25/2034	1.A FM
				REDEMPTION 100.0000																	
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CORP_BND		03/11/2024			44,856	44,856	44,856	44,856						44,856				292	10/10/2039	2.B
133131-AU-6	CAMDEN PROPERTY TRUST SENIOR CORP_BND		01/15/2024	VARIOUS		960,000	960,000	958,214	959,992		8		8		960,000				20,400	01/15/2024	1.G FE
13342B-AF-2	CAMERON INTERNATIONAL CORP SENIOR CORP_B		01/05/2024	3RDPARTY		986,533	995,000	1,049,247	1,036,134		(33)		(33)		1,036,101		(49,568)	(49,568)	6,249	06/01/2041	2.A FE
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		03/21/2024	3RDPARTY		949,160	1,000,000	998,020	999,101		48		48		999,149		(49,989)	(49,989)	24,806	01/31/2028	2.A FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU		03/10/2024	VARIOUS		39,524	39,524	35,770	36,429		3,095		3,095		39,524				379	02/10/2052	2.C
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B		03/10/2024	PAYDOWN																07/10/2052	1.E FE
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B		03/10/2024	VARIOUS		102,191	102,191	112,362	111,024		(8,834)		(8,834)		102,191				1,038	07/10/2052	1.E FE
				REDEMPTION 100.0000																	
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CORP_BND		03/15/2024			52,534	52,534	52,534	52,534						52,534				409	03/15/2044	1.E
14317H-AC-5	CARMAX AUTO OWNER TRUST CARMX SENIOR ABS		03/15/2024	PAYDOWN		1,096,108	1,096,108	1,072,045	1,081,549		14,559		14,559		1,096,108				6,378	02/16/2027	1.A FE
14317P-AE-3	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		02/06/2024	3RDPARTY		6,766,000	6,800,000	6,800,000	6,800,000						6,800,000		(34,000)	(34,000)	167,033	10/15/2031	1.F FE
15361G-AX-3	CENTRAL HUDSON GAS & ELECTRIC SENIOR COR		01/11/2024	3RDPARTY		11,593,325	12,250,000	12,250,000	12,250,000						12,250,000		(656,675)	(656,675)	197,281	04/01/2041	2.A FE
15674#-AC-3	CERBERUS ONSHORE LEVERED IV LL ABS_ABS _		03/28/2024	PAYDOWN		96,387	96,387	96,387	96,387						96,387				2,057	07/16/2028	1.A FE
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		02/01/2024	PAYDOWN			117	60	60		(60)		(60)						5	07/25/2037	2.C FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		03/01/2024	PAYDOWN		8,853	8,278	6,754	3,798		5,055		5,055		8,853				73	10/25/2036	3.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
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		01/01/2024	PAYDOWN			(303)	(248)	(139)				139							10/25/2036	3.B FM
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 WHOLE_CMO _06-		03/01/2024	PAYDOWN		43,426	43,430	35,899	35,899		7,527		7,527		43,426				304	06/25/2036	1.A FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 SUPSEN WHOLE_		03/25/2024	PAYDOWN		45,821	35,522	26,775	14,919		30,902		30,902		45,821				377	08/25/2037	1.A FM
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		03/25/2024	PAYDOWN		26,002	25,675	22,177	25,477		525		525		26,002				175	04/25/2047	1.A FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		03/01/2024	PAYDOWN		1,544	49,010	34,577	34,577		(33,033)		(33,033)		1,544				256	09/25/2037	4.A FM
17180W-AA-3	COMMERCIAL INDUSTRIAL FINANCE MEZZANIN A		01/22/2024	PAYDOWN		26,388	26,388	25,827	26,024		364		364		26,388				463	04/20/2031	1.A FE
17180W-AG-0	COMMERCIAL INDUSTRIAL FINANCE MEZZANIN A		01/30/2024	3RDPARTY		3,980,000	4,000,000	4,000,000	4,000,000						4,000,000		(20,000)	(20,000)	98,430	04/20/2031	2.C FE
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A SUB ABS_ABS		02/05/2024	3RDPARTY		2,890,000	2,890,000	2,890,000	2,890,000						2,890,000				70,289	10/17/2031	1.F FE
172070-CP-7	DUKE ENERGY OHIO INC SENIOR CORP_BND 5		01/10/2024	3RDPARTY		2,004,160	2,000,000	1,910,440	1,949,484		125		125		1,949,609		54,551	54,551	8,100	06/15/2033	2.A FE
172967-LW-9	CITIGROUP INC SENIOR CORP_BND 4.075% 0		02/28/2024	3RDPARTY		5,721,639	6,000,000	6,020,596	6,015,206		(514)		(514)		6,014,692		(293,053)	(293,053)	84,896	04/23/2029	1.G FE
172973-W8-8	CITICORP MORTGAGE SECURITIES C SENIOR WH		03/01/2024	PAYDOWN		2	2	2	2						2					01/25/2027	1.A FM
17307G-2Z-0	CITIGROUPMORTGAGELOANTRUSTI CMLTI_06-AR1		02/28/2024	3RDPARTY		244,397	259,170	257,627	257,656		1		1		257,657		(13,260)	(13,260)	3,669	10/25/2035	1.A FM
17307G-2Z-0	CITIGROUPMORTGAGELOANTRUSTI CMLTI_06-AR1		02/01/2024	PAYDOWN		18,769	18,769	18,657	18,659		110		110		18,769				109	10/25/2035	1.A FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO		03/01/2024	PAYDOWN		89,624	89,624	87,495	88,107		1,517		1,517		89,624				1,367	07/25/2034	1.A FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		03/01/2024	PAYDOWN		24,218	23,989	12,766	10,039		14,179		14,179		24,218				166	12/25/2035	1.A FM
17312F-AL-7	CITIGROUP MORTGAGE SECURITIES SUPSEN WHO		03/01/2024	PAYDOWN		4,347	6,133	5,590	5,571		(1,224)		(1,224)		4,347				61	04/25/2037	1.A FM
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		03/01/2024	PAYDOWN		14,029	14,029	12,095	11,412		2,618		2,618		14,029				106	04/25/2036	1.A FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		02/28/2024	3RDPARTY		531,861	618,183	525,936	525,936						525,936		5,925	5,925	8,590	12/25/2036	3.A FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		02/01/2024	PAYDOWN		1,886	3,862	3,286	3,286		(1,399)		(1,399)		1,886				27	12/25/2036	3.A FM
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		02/28/2024	3RDPARTY		1,413,726	1,572,522	1,368,718	1,368,718						1,368,718		45,008	45,008	19,103	03/25/2036	1.A FM
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		02/01/2024	PAYDOWN		55,793	57,252	49,832	49,832		5,962		5,962		55,793				243	03/25/2036	1.A FM
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		02/28/2024	3RDPARTY		1,276,192	1,431,986	1,084,611	1,084,611						1,084,611		191,582	191,582	15,530	02/20/2036	1.A FM
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		02/01/2024	PAYDOWN		12,142	9,577	7,254	7,254		4,888		4,888		12,142				63	02/20/2036	1.A FM
17322V-AW-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		02/06/2024	3RDPARTY		4,144,414	4,250,000	4,377,298	4,254,344		(1,593)		(1,593)		4,252,751		(108,337)	(108,337)	33,023	07/10/2047	1.A
17323V-BD-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		01/30/2024	3RDPARTY		9,642,500	10,150,000	10,453,648	10,201,797		(754)		(754)		10,201,043		(558,543)	(558,543)	63,573	04/10/2048	1.A
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		02/28/2024	3RDPARTY		1,839,171	2,020,648	1,361,411	1,698,497		9,072		9,072		1,707,569		131,602	131,602	16,109	01/25/2036	1.A FM
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		02/26/2024	PAYDOWN		44,957	44,952	30,287	37,785		7,172		7,172		44,957				464	01/25/2036	1.A FM
17324D-AX-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		02/06/2024	3RDPARTY REDEMPTION 100.0000		7,660,078	8,050,000	8,290,919	8,097,126		(1,640)		(1,640)		8,095,487		(435,409)	(435,409)	65,633	09/15/2048	1.A
17858#-AA-1	BRANDYWINE ACQUISITION & DEVEL SECURED C		03/15/2024			38,441	38,441	38,809	38,763		(322)		(322)		38,441				339	09/15/2043	2.B
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LOAN WHOLE_CMO		03/01/2024	PAYDOWN		25,745	33,875	26,498	28,014		(2,269)		(2,269)		25,745				351	06/25/2037	1.A FM
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		03/25/2024	PAYDOWN		19,537	19,537	19,534	19,534		3		3		19,537				183	05/25/2055	1.A FE
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		03/25/2024	PAYDOWN		166,217	166,217	141,077	143,755		22,463		22,463		166,217				421	07/25/2051	1.A FE
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		03/25/2024	PAYDOWN		180,308	180,308	176,543	176,855		3,452		3,452		180,308				663	07/26/2055	1.A FE
19424W-AC-1	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		03/25/2024	PAYDOWN		41,266	41,266	41,264	41,264		1		1		41,266				281	07/26/2055	1.C FE
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		03/25/2024	PAYDOWN		7,121	7,121	5,636	5,764		1,357		1,357		7,121				21	06/25/2052	1.A FE
195869-AG-7	COLONIAL PIPELINE CO SENIOR CORP_BND 144		01/11/2024	3RDPARTY		5,148,630	4,500,000	6,008,670	5,277,287		(3,180)		(3,180)		5,274,106		(125,476)	(125,476)	43,873	04/15/2032	1.G FE
19688J-AB-3	COLT FUNDING LLC COLT_20-2 WHOLE_CMO _20		03/01/2024	PAYDOWN		144,943	144,943	139,038	140,314		4,629		4,629		144,943				1,121	03/25/2065	1.A FE
19688N-AA-6	COLTMORTGAGELOANTRUSTCOLT_ COLT_23-1 6		03/01/2024	PAYDOWN		142,498	142,498	142,498	142,370		128		128		142,498				1,725	04/25/2068	1.A FE
200474-BF-0	COMM MORTGAGE TRUST COMM_15-LC SUB SUB_C		02/06/2024	3RDPARTY		12,134,453	12,700,000	13,080,802	12,753,093		(2,535)		(2,535)		12,750,558		(616,105)	(616,105)	90,503	02/10/2048	1.A
205887-AF-9	CONAGRA BRANDS INC SENIOR CORP_BND 7.1		02/01/2024	VARIOUS																10/01/2026	2.C FE
205887-CD-2	CONAGRA BRANDS INC SENIOR CORP_BND 5.3		01/08/2024	3RDPARTY		18,528,938	19,349,000	20,000,215	19,892,348		(675)		(675)		19,891,673		(1,362,735)	(1,362,735)	195,219	11/01/2038	2.C FE
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP_BND 5.900%		02/01/2024	VARIOUS																10/15/2032	1.F FE
209111-EF-6	CONSOLIDATED EDISON COMPANY OF SENIOR CO		02/01/2024	VARIOUS																02/01/2034	2.A FE
210795-QB-9	UNITED AIRLINES 2012-2 PASS TH SECURED C		02/01/2024	VARIOUS																10/29/2024	2.B FE
21623P-AG-2	COOK PARK CLO COOK_18-1A MEZZANIN ABS_AB		02/12/2024	3RDPARTY		4,966,250	5,000,000	5,000,000	5,000,000						5,000,000		(33,750)	(33,750)	123,238	04/17/2030	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
219023-AC-2	INGREDION INC SENIOR CORP_BND 6.625% 0		02/06/2024	3RDPARTY		1,036,232	950,000	960,241	956,926		(34)		(34)		956,892		79,339	79,339	19,755	04/15/2037	2.B FE
224044-CJ-4	COX COMMUNICATIONS INC SENIOR CORP_BND 1		02/28/2024	3RDPARTY		3,775,237	4,000,000	3,980,880	3,992,312		315		315		3,992,627		(217,390)	(217,390)	75,056	08/15/2027	2.B FE
224399-AP-0	REDCO CORP SENIOR CORP_BND 6.550% 11/1		01/12/2024	3RDPARTY		14,899,155	14,862,000	16,023,829	15,670,786		(1,889)		(1,889)		15,668,897		(769,742)	(769,742)	167,652	11/15/2036	3.A FE
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR SUB WHOLE		02/28/2024	3RDPARTY		3,015,483	3,374,141	2,766,796	3,207,962		4,718		4,718		3,212,680		(197,197)	(197,197)	45,716	03/25/2034	1.A FM
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR SUB WHOLE		02/01/2024	PAYDOWN		198,505	198,505	162,774	188,729		9,777		9,777		198,505				1,624	03/25/2034	1.A FM
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		03/01/2024	PAYDOWN		391	391	343	315		76		76		391				4	09/25/2035	3.B FM
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		01/01/2024	PAYDOWN		347	347	304	279		67		67		347				2	09/25/2035	3.C FM
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		03/01/2024	PAYDOWN		1,441	1,441	1,381	1,373		68		68		1,441				11	12/25/2038	1.A FM
22757N-AA-6	CROSS MORTGAGE TRUST CROSS_23 CROSSM_23-		03/01/2024	PAYDOWN		184,650	184,650	184,650	184,590		60		60		184,650				2,716	11/25/2068	1.A FE
22822R-BD-1	CROWN CASTLE TOWERS LLC SENIOR ABS 144A		02/08/2024	3RDPARTY		10,734,900	11,000,000	11,272,850	11,044,706		(4,554)		(4,554)		11,040,152		(305,252)	(305,252)	63,797	05/15/2045	1.F FE
22822R-BH-2	CROWN CASTLE TOWERS LLC SENIOR ABS_ABS		02/28/2024	3RDPARTY		11,949,398	12,500,000	12,500,000	12,500,000						12,500,000		(550,603)	(550,603)	86,764	07/15/2048	1.F FE
22822V-AH-4	CROWN CASTLE INC SENIOR CORP_BND 3.650		02/28/2024	3RDPARTY		4,246,744	4,500,000	4,382,570	4,446,762		2,115		2,115		4,448,877		(202,133)	(202,133)	80,756	09/01/2027	2.B FE
22822V-AK-7	CROWN CASTLE INC SENIOR CORP_BND 3.800		02/28/2024	3RDPARTY		3,766,127	4,000,000	3,984,600	3,993,044		247		247		3,993,290		(227,163)	(227,163)	81,489	02/15/2028	2.B FE
22846M-AG-8	CROWN POINT CLO LTD CRNPT_18-7 MEZZANIN		02/28/2024	3RDPARTY		968,798	1,000,000	1,000,000	1,000,000						1,000,000		(31,202)	(31,202)	33,295	10/20/2031	2.C FE
22966R-AD-8	CUBESMART LP SENIOR CORP_BND 3.125% 09		01/29/2024	3RDPARTY		14,215,050	15,000,000	14,925,600	14,977,953		659		659		14,978,612		(763,562)	(763,562)	195,313	09/01/2026	2.B FE
22976#-AA-8	CTL 2016 - 05 TR DOW CHEMICAL SECURED C		03/15/2024	REDEMPTION 100.0000		46,084	46,084	46,084	46,084						46,084				308	10/15/2036	2.A
22977@-AA-9	PENNSYLVANIA MANUFACTURERS ASS CORP_BND		03/15/2024	REDEMPTION 100.0000		120,871	120,871	120,871	120,871						120,871				975	12/15/2038	1.E
22977@-AA-9	PENNSYLVANIA MANUFACTURERS ASS CORP_BND		01/16/2024			60,144	60,144	60,144	60,144						60,144				194	12/15/2038	1.F Z
233046-AS-0	DB MASTER FINANCE LLC ABS_ABS 144A 2.		02/20/2024	PAYDOWN		10,000	10,000	10,000	10,000						10,000				70	11/20/2051	2.B FE
23338V-AB-2	DTE ELECTRIC COMPANY SECURED CORP_BND		03/15/2024	MATURITY		2,500,000	2,500,000	2,489,775	2,499,763		237		237		2,500,000				45,625	03/15/2024	1.F FE
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO		03/01/2024	PAYDOWN		16,642	16,642	13,168	12,923		3,719		3,719		16,642				29	11/25/2066	1.A FE
24702H-AC-7	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _		03/22/2024	PAYDOWN		2,960,368	2,960,368	2,960,271	2,960,228		139		139		2,960,368				28,717	09/22/2028	1.A FE
24702V-AG-7	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _		03/22/2024	PAYDOWN		13,000,000	13,000,000	12,437,344	12,776,377		223,623		223,623		13,000,000				26,325	12/22/2026	1.A FE
24703G-AB-0	DELL EQUIPMENT FINANCE TRUST D SENIOR AB		03/22/2024	PAYDOWN		132,155	132,155	132,142	132,145		10		10		132,155				1,929	01/22/2029	1.A FE
24736X-AA-6	DELTA AIR LINES 2015-1 PASS TH SECURED C		01/22/2024	3RDPARTY		3,061,291	3,257,300	3,257,300	3,257,300						3,257,300		(196,009)	(196,009)	55,361	01/30/2029	1.F FE
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS TH SENIOR CO		01/30/2024	REDEMPTION 100.0000		109,579	109,579	109,579	109,579						109,579				2,123	01/30/2029	2.B FE
25466A-AJ-0	DISCOVER BANK SENIOR CORP_BND 3.450% 0		01/05/2024	3RDPARTY		3,777,400	4,000,000	3,995,640	3,998,732		10		10		3,998,742		(221,342)	(221,342)	62,100	07/27/2026	2.B FE
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		01/11/2024	3RDPARTY		1,389,720	1,200,000	1,490,400	1,349,279		(613)		(613)		1,348,666		41,054	41,054	31,500	03/01/2032	1.G FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		02/28/2024	3RDPARTY		2,695,994	2,820,000	2,820,000	2,820,000						2,820,000		(124,006)	(124,006)	39,677	07/25/2047	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		01/25/2024	PAYDOWN		7,500	7,500	7,500	7,500						7,500				77	07/25/2047	2.A FE
260543-CK-7	DOW CHEMICAL COMPANY THE SENIOR CORP_BN		01/05/2024	3RDPARTY		9,444,300	10,000,000	9,763,600	9,848,213		246		246		9,848,459		(404,159)	(404,159)	115,694	10/01/2034	2.A FE
26208L-AE-8	DRIVENBRANDSFUNDINGLLCHONK HONK_19-2A		01/20/2024	PAYDOWN		2,500	2,500	2,517	2,508		(8)		(8)		2,500				25	10/20/2049	2.C FE
26208Q-AG-2	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		03/15/2024	PAYDOWN		339,347	339,347	332,759	337,934		1,414		1,414		339,347				1,514	05/17/2027	1.A FE
26208V-AG-1	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		03/15/2024	PAYDOWN		740,742	740,742	723,844	735,944		4,798		4,798		740,742				3,779	05/15/2028	1.A FE
262104-AE-2	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		03/15/2024	PAYDOWN		1,104,788	1,104,788	1,061,543	1,091,665		13,123		13,123		1,104,788				1,595	10/15/2027	1.A FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		02/15/2024	PAYDOWN		73,027	73,027	71,800	72,055		972		972		73,027				1,206	11/15/2028	1.A FE
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC SENIOR CORP_B		02/06/2024	3RDPARTY		5,232,650	5,000,000	5,254,098	5,135,354		(1,306)		(1,306)		5,134,048		98,602	98,602	162,188	02/15/2032	2.B FE
26441C-AX-3	DUKE ENERGY CORP SENIOR CORP_BND 3.150		02/28/2024	3RDPARTY		5,613,303	6,000,000	5,983,140	5,993,288		277		277		5,993,565		(380,262)	(380,262)	101,325	08/15/2027	2.B FE
26844Q-AA-5	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		03/01/2024	PAYDOWN		122,297	122,297	121,991	122,247		50		50		122,297				1,313	02/27/2068	1.A FE
26986*-AA-1	EAGLE SOLAR LLC CORP_BND 4.820% 12/31/		02/05/2024	CALL 102.1842		3,929,409	3,845,417	3,845,417	3,845,417						3,845,417				129,789	12/31/2042	3.A
26986*-AA-1	EAGLE SOLAR LLC CORP_BND 4.820% 12/31/		01/01/2024	REDEMPTION 100.0000		184,667	184,667	184,667	184,667						184,667					12/31/2042	3.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
				REDEMPTION 100.0000																	
27326#-AB-2	EAST KENTUCKY PWR COOPERATIVE CORP_BND		02/06/2024			300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044	2.A
278062-AD-6	EATON CORPORATION SENIOR CORP_BND 4.00		01/11/2024	3RDPARTY		15,649,739	16,350,000	16,844,086	16,621,953		(1,094)		(1,094)		16,620,860		(971,121)	(971,121)	134,433	11/02/2032	1.G FE
27830T-AG-0	EATON VANCE CDO LTD EATON_14-1 MEZZANIN		02/06/2024	3RDPARTY		5,431,840	5,440,000	5,440,000	5,440,000						5,440,000		(8,160)	(8,160)	134,495	07/15/2030	1.F FE
27831B-AG-8	EATON VANCE CDO LTD 18-1A SENIOR ABS_ABS		02/12/2024	3RDPARTY		6,097,050	6,120,000	6,120,000	6,120,000						6,120,000		(22,950)	(22,950)	161,193	10/15/2030	1.F FE
283677-AW-2	EL PASO ELECTRIC COMPANY SENIOR CORP_BND		02/06/2024	3RDPARTY		3,379,815	3,350,000	3,407,721	3,387,139		(239)		(239)		3,386,900		(7,085)	(7,085)	46,342	05/15/2035	2.B FE
285512-AD-1	ELECTRONIC ARTS INC SENIOR CORP_BND 4.		02/01/2024	VARIOUS																03/01/2026	2.A FE
28932M-AG-0	ELM ROAD GENERATING STATION SU SENIOR CO		01/19/2024	VARIOUS		282,146	282,146	319,895	297,389		(15,242)		(15,242)		282,146				6,592	01/19/2031	1.F FE
29002G-AB-7	ELMWOOD CLO IV LTD ELMW4_20-1A SUB ABS_A		02/21/2024	3RDPARTY		5,006,500	5,000,000	4,940,000	4,948,090		1,913		1,913		4,950,003		56,497	56,497	124,080	04/15/2033	1.A FE
29002G-AD-3	ELMWOOD CLO IV LTD ELMW4_20-1A MEZZANIN		02/02/2024	3RDPARTY		5,955,950	5,950,000	5,950,000	5,950,000						5,950,000		5,950	5,950	143,633	04/15/2033	1.F FE
291011-BB-9	EMERSON ELECTRIC CO SENIOR CORP_BND 6.		02/06/2024	3RDPARTY		543,770	500,000	497,485	498,184		7		7		498,191		45,579	45,579	9,613	04/15/2039	1.F FE
293791-AT-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		01/10/2024	3RDPARTY		2,069,160	2,000,000	2,022,100	2,014,089		(28)		(28)		2,014,061		55,099	55,099	41,847	03/01/2035	1.G FE
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE CGCMT_19-S		01/01/2024	PAYDOWN		1,880,000	1,880,000	1,869,719	1,880,000						1,880,000				6,500	01/10/2036	1.A
				REDEMPTION 100.0000																	
29641@-AA-0	ESCORT VESSELS LLC CORP_BND 4.500% 07/		01/02/2024			167,044	167,044	167,044	167,044						167,044					07/31/2032	1.G PL
				REDEMPTION 100.0000																	
29669*-AB-7	ESSENTIA HEALTH CORP_BND 3.900% 02/15/		02/15/2024			245,333	245,333	245,333	245,333						245,333				4,784	02/15/2040	1.G
29736R-AA-8	ESTEE LAUDER COMPANIES INC. T SENIOR CO		02/01/2024	VARIOUS																10/15/2033	1.E FE
30191E-AL-9	FDF LTD FDF_19-5A ABS_ABS _5R 144A 3.9		02/28/2024	3RDPARTY		3,657,908	4,000,000	4,000,000	4,000,000						4,000,000		(342,092)	(342,092)	92,750	01/25/2038	1.F FE
30191E-AN-5	FDF LTD FDF_19-5A ABS_ABS _5R 144A 5.7		02/28/2024	3RDPARTY		2,737,872	3,000,000	3,000,000	3,000,000						3,000,000		(262,128)	(262,128)	102,400	01/25/2038	2.B FE
30212P-AP-0	EXPEDIA GROUP INC SENIOR CORP_BND 3.80		01/25/2024	3RDPARTY		19,154,799	20,000,000	20,353,201	20,178,836		(3,256)		(3,256)		20,175,580		(1,020,781)	(1,020,781)	327,091	02/15/2028	2.C FE
30225V-A@-6	EXTRA SPACE STORAGE LP CORP_BND 4.390%		01/25/2024	3RDPARTY		18,934,200	20,000,000	20,000,000	20,000,000						20,000,000		(1,065,800)	(1,065,800)	502,411	07/17/2028	2.B
30225V-AL-1	EXTRA SPACE STORAGE LP SENIOR CORP_BND		02/05/2024	3RDPARTY		7,220,980	7,500,000	7,541,125	7,534,835		(1,277)		(1,277)		7,533,558		(312,578)	(312,578)	153,417	07/01/2026	2.B FE
30225V-AN-7	EXTRA SPACE STORAGE LP SENIOR CORP_BND		01/11/2024	3RDPARTY		4,731,250	5,000,000	4,983,406	4,984,661		81		81		4,984,742		(253,492)	(253,492)	15,278	06/15/2029	2.B FE
30227F-AL-4	EXTENDEDSTAYAMERICATRUSTES ESA_21-ESH		03/15/2024	PAYDOWN		321,816	321,816	323,224	326,936		(5,120)		(5,120)		321,816				2,642	07/15/2038	1.D
302491-AS-4	FMC CORPORATION SENIOR CORP_BND 4.100%		02/01/2024	VARIOUS				198			(46)		(46)		(46)		46	46		02/01/2024	2.B FE
				REDEMPTION 100.0000																	
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B SENIOR CO		03/05/2024			14,412	14,412	14,413	14,413		(1)		(1)		14,412				122	01/05/2044	3.C
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17 SENIOR ABS		03/15/2024	PAYDOWN		26,273	26,273	26,273	26,275		(1)		(1)		26,273				201	02/15/2042	1.G FE
31428X-BP-0	FEDEX CORP SENIOR CORP_BND 3.400% 02/1		02/28/2024	3RDPARTY		4,701,089	5,000,000	4,990,250	4,995,622		157		157		4,995,779		(294,690)	(294,690)	91,139	02/15/2028	2.B FE
				REDEMPTION 100.0000																	
314353-AA-1	FEDEX 2020-1 CLASS AA SECURED CORP_BND		02/20/2024			155,071	155,071	152,921	153,169		1,901		1,901		155,071				1,454	08/20/2035	1.D FE
316773-CP-3	FIFTH THIRD BANCORP SUB CORP_BND 4.300		01/05/2024	3RDPARTY		1,602,295	1,603,000	1,684,445	1,602,993		4		4		1,602,997		(702)	(702)	33,124	01/16/2024	2.B FE
316773-CP-3	FIFTH THIRD BANCORP SUB CORP_BND 4.300		01/16/2024	MATURITY		5,500,000	5,500,000	5,485,150	5,499,928		72		72		5,500,000				118,250	01/16/2024	2.B FE
31739R-AC-7	FINANCE OF AMERICA STRUCTURED FASST_23-S		03/25/2024	PAYDOWN		300,148	300,148	270,290	270,423		29,725		29,725		300,148				1,109	09/26/2061	1.A FE
31739T-AC-3	FINANCEOFAMERICASTRUCTURED FASST_23-S2		03/25/2024	PAYDOWN		157,259	157,260	149,669	154,030		3,229		3,229		157,259				527	04/25/2073	1.A FE
33768E-AA-0	FIRSTKEY HOMES TRUST FKH_22-SF ABS_ABS _		02/01/2024	PAYDOWN		553	553	530	533		20		20		553				4	07/17/2038	1.A FE
337738-AU-2	FISERV INC SENIOR CORP_BND 3.500% 07/0		01/11/2024	3RDPARTY		14,021,250	15,000,000	14,974,800	14,985,139		103		103		14,985,242		(963,992)	(963,992)	153,125	07/01/2029	2.B FE
				REDEMPTION 100.0000																	
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		03/31/2024			208,000	208,000	208,000	208,000						208,000				4,290	03/31/2038	2.B FE
341081-EX-1	FLORIDA POWER & LIGHT CO SECURED CORP_BN		02/06/2024	3RDPARTY		593,472	550,000	641,834	608,784		(355)		(355)		608,429		(14,957)	(14,957)	6,346	06/01/2036	1.E FE
341099-CB-3	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		02/01/2024	VARIOUS																03/01/2033	1.F FE
341099-CL-1	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		02/06/2024	3RDPARTY		551,035	500,000	599,905	568,661		(337)		(337)		568,324		(17,289)	(17,289)	4,711	06/15/2038	1.F FE
				REDEMPTION 100.0000																	
347508-AB-9	FORT KNOX MILITARY HOUSING PRI SENIOR MU		03/15/2024			23,556	23,556	14,487	15,123		8,433		8,433		23,556				233	02/15/2052	1.E FE
34964C-AE-6	FORTUNE BRANDS INNOVATIONS INC SENIOR CO		01/12/2024	3RDPARTY		1,338,176	1,450,000	1,447,535	1,448,499		11		11		1,448,509		(110,333)	(110,333)	15,970	09/15/2029	2.B FE
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN ABS_ABS _2		03/15/2024	PAYDOWN		1,157,528	1,157,528	1,157,499	1,157,500		28		28		1,157,528				4,170	01/15/2042	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35137L-AH-8	FOX CORP SENIOR CORP_BND 4.709% 01/25/		01/10/2024	3RDPARTY		4,455,270	4,500,000	4,500,000	4,500,000						4,500,000		(44,730)	(44,730)	98,300	01/25/2029	2.B FE
36167Y-AA-6	GCAT GCAT_21-NQM7 WHOLE_CMO _21-NQM7 144		03/01/2024	PAYDOWN		5,471	5,471	4,548	4,567		905		905		5,471				16	08/25/2066	1.A
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH		03/01/2024	PAYDOWN		4	113	87	87		(84)		(84)		4				1	11/19/2035	1.A FM
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH		01/01/2024	PAYDOWN		89	134	103	103		(14)		(14)		89					11/19/2035	2.C FM
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET PRELCF MU		03/10/2024	PAYDOWN		98,390	98,390	101,357	100,873		(2,482)		(2,482)		98,390				991	08/10/2042	1.G
36186V-AA-9	GMACCOMMERCIALMORTGAGEASSET LCF MUNI_BND		03/11/2024	VARIOUS		199,873	199,873	228,933	224,903		(25,029)		(25,029)		199,873				2,001	12/10/2043	1.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET SENIOR MU		03/10/2024	PAYDOWN		145,991	145,991	145,972	145,974		18		18		145,991				1,261	07/10/2050	2.A FE
36186X-AE-7	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		03/10/2024	PAYDOWN				18,637	14,587		(14,587)		(14,587)						247	07/10/2050	2.A FE
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		03/01/2024	PAYDOWN		69,666	69,666	26,756	26,756		42,910		42,910		69,666				220	09/25/2036	1.A FM
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO		03/01/2024	PAYDOWN			3,265	2,983	3,483		(3,483)		(3,483)						5	03/25/2036	5.A FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		03/01/2024	PAYDOWN		5,389	5,389	4,063	2,193		3,196		3,196		5,389				14	03/25/2046	1.A FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		03/01/2024	PAYDOWN		2,568	2,568	2,576	2,579		(11)		(11)		2,568				23	06/25/2035	1.A FM
36246M-AU-3	GTP ACQUISITION PARTNERS I LLC SUB CORP_		02/08/2024	3RDPARTY		13,360,240	13,700,000	13,700,000	13,700,000						13,700,000		(339,760)	(339,760)	75,530	06/15/2025	1.A FE
36250G-AT-2	GS MORTGAGE SECURITIES CORP II AM SUB_CM		01/12/2024	3RDPARTY		8,105,068	8,450,000	8,703,036	8,496,599		(1,238)		(1,238)		8,495,361		(390,292)	(390,292)	40,781	05/12/2050	1.A
36251F-BB-1	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		01/17/2024	3RDPARTY		11,404,236	11,850,000	12,204,941	11,882,662		(2,131)		(2,131)		11,880,531		(476,295)	(476,295)	62,884	02/10/2048	1.A
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		03/01/2024	PAYDOWN		13,542	13,542	13,866	14,632		(1,090)		(1,090)		13,542				90	05/25/2050	1.A
36262D-AA-6	GSMORTGAGE_BACKEDSECURITIES GSMBS_20-PJ2		03/01/2024	PAYDOWN		147,248	147,248	150,653	150,290		(3,042)		(3,042)		147,248				705	07/25/2050	1.A
36262P-AB-7	GSMORTGAGEBACKEDSECURITIEST GSMBS_21-PJ1		03/25/2024	PAYDOWN		130,763	130,763	131,294	131,250		(488)		(488)		130,763				586	03/25/2052	1.A
362918-AA-2	GS MORTGAGE SECURITIES TRUST G WHOLE_CMO		03/01/2024	PAYDOWN		306,185	306,185	305,374	306,317		(132)		(132)		306,185				4,340	08/25/2053	1.A FE
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		03/01/2024	PAYDOWN		4,283	2,745	2,444	1,918		2,364		2,364		4,283				30	04/25/2036	1.A FM
36321L-AA-7	GALAXY CLO LTD GALXY_18-26A SENIOR ABS_A		01/10/2024	3RDPARTY		805,017	804,607	787,549	793,185		162		162		793,346		11,671	11,671	7,789	11/24/2031	1.A FE
369550-AT-5	GENERAL DYNAMICS CORPORATION SENIOR CORP		01/11/2024	3RDPARTY		3,262,266	3,933,000	3,297,152	3,432,747		700		700		3,433,447		(171,181)	(171,181)	23,991	11/15/2042	1.G FE
373334-GC-9	GEORGIA POWER COMPANY SENIOR CORP_BND		02/06/2024	VARIOUS		7,285,484	7,340,000	7,935,861	7,731,614		(659)		(659)		7,730,954		(445,471)	(445,471)	151,321	03/01/2037	2.A FE
38012L-AA-7	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		03/10/2024	PAYDOWN		17,394	17,394	17,394	17,394						17,394				156	05/10/2051	1.E
38013A-AB-8	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		03/01/2024	PAYDOWN REDEMPTION 0.0000		73,397	73,397	73,392	73,392		5		5		73,397				685	05/10/2050	2.A FE
38013A-AC-6	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		03/10/2024					26,995	22,866		(22,866)		(22,866)						306	05/10/2050	2.A FE
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1		03/20/2024	PAYDOWN		81,070	81,070	81,070	81,070						81,070				1,520	09/20/2047	1.A FE
38137Y-AN-1	GOLDENTREE LOAN MANAGEMENT US GLM_4R 6		03/19/2024	PAYDOWN		3,700,000	3,700,000	3,647,497	3,661,046		38,954		38,954		3,700,000				101,833	04/24/2031	1.A FE
38411H-AB-1	GRACIEPOINTINTERNATIONALFUN GPIF_22-1		02/22/2024	PAYDOWN		11,209,110	11,209,110	11,209,110	11,209,110						11,209,110				148,367	04/01/2024	1.D FE
39121J-AE-0	GREAT RIVER ENERGY SECURED CORP_BND 144A		02/05/2024	3RDPARTY		19,096,652	18,384,262	20,232,154	19,662,750		(19,463)		(19,463)		19,643,287		(546,635)	(546,635)	402,413	07/01/2038	1.G FE
39154T-CB-2	GREAT AMERICA LEASING RECEIVAB ABS_ABS _		03/15/2024	PAYDOWN		432,605	432,605	432,563	432,563		42		42		432,605				5,763	02/17/2026	1.A FE
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SENIOR WH		02/28/2024	3RDPARTY		87,665	98,147	72,358	51,311		122		122		51,433		36,232	36,232	775	02/25/2036	1.A FM
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SENIOR WH		02/26/2024	PAYDOWN REDEMPTION 100.0000		3,602	3,602	2,655	1,883		1,719		1,719		3,602				17	02/25/2036	1.A FM
39951#-AA-1	GROUND LEASE TRUST A - 2018A SECURED COR		03/15/2024			2,465	2,465	2,465	2,465						2,465				19	02/15/2051	2.A PL
404201-AA-5	HSBC BANK USA NA SUB CORP_BND 5.875% 1		01/05/2024	3RDPARTY		1,702,771	1,700,000	1,923,006	1,843,396		(225)		(225)		1,843,171		(140,400)	(140,400)	18,865	11/01/2034	1.F FE
40437L-AL-6	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		02/20/2024	3RDPARTY		8,874,000	9,000,000	9,000,000	9,000,000						9,000,000		(126,000)	(126,000)	278,400	10/15/2030	2.C FE
40443D-AB-8	HPEFS EQUIPMENT TRUST HPEFS_23 ABS_ABS _		03/20/2024	PAYDOWN		1,873,185	1,873,185	1,872,974	1,872,989		196		196		1,873,185				17,621	08/20/2025	1.A FE
40490A-AG-5	HLA_18-2A ABS_ABS _18-2A 144A 7.929% 0		02/15/2024	3RDPARTY		6,774,500	6,800,000	6,800,000	6,800,000						6,800,000		(25,500)	(25,500)	181,351	01/22/2031	1.F FE
40490A-AJ-9	HLA_18-2A SENIOR ABS_ABS _18-2A 144A 8		02/14/2024	3RDPARTY		8,831,250	9,000,000	9,000,000	9,000,000						9,000,000		(168,750)	(168,750)	262,544	01/22/2031	2.C FE
40490B-AG-3	HALCYON LOAN ADVISORS FUNDING SENIOR ABS		02/15/2024	3RDPARTY REDEMPTION 100.0000		9,131,700	9,150,000	9,150,000	9,150,000						9,150,000		(18,300)	(18,300)	279,935	01/17/2030	2.C FE
40867#-AD-6	HAMPAC LLC YUBA CNTY CA SECURED CORP_BN		03/10/2024			48,114	48,114	48,114	48,114						48,114				341	08/10/2042	1.D
41154X-AL-9	HARBOR PARK CLO LTD HARB_18-1A MEZZANIN		02/08/2024	3RDPARTY		4,760,000	4,760,000	4,760,000	4,760,000						4,760,000				117,988	01/20/2031	1.F FE
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/01/2024	PAYDOWN		7,438	7,438	4,939	4,939		2,499		2,499		7,438				78	10/19/2035	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
412493-AG-3	HARFORDCNTYMD HARFORDCNTYMDECONOMICDEVR		01/29/2024	3RDPARTY REDEMPTION 100.0000		8,430,300	7,395,000	7,395,000	7,395,000						7,395,000		1,035,300	1,035,300	71,814	12/15/2039	1.E FE
42208@-AA-8	HD SALEM OR LANDLORD LLC CORP_BND 6.25		02/29/2024			67,353	67,353	67,353	67,353						67,353				352	11/30/2030	1.A
42225U-AD-6	HEALTHCARE REALTY HOLDINGS LP SENIOR COR		01/05/2024	3RDPARTY		8,096,930	8,500,000	8,510,750	8,502,751		(27)		(27)		8,502,724		(405,794)	(405,794)	130,569	08/01/2026	2.B FE
42770Q-AA-0	HERO FUNDING TRUST HERO_14-2A ABS_ABS _1		03/20/2024	PAYDOWN		65,461	65,461	65,417	65,429		32		32		65,461				1,306	09/21/2040	1.A FE
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS		03/20/2024	PAYDOWN		16,683	16,683	16,678	16,852		(168)		(168)		16,683				11	09/20/2041	1.A FE
43761J-AA-5	HOMES_23-NQM1 WHOLE_CMO _23-NQM1 144A		03/01/2024	PAYDOWN		425,412	425,412	424,683	426,700		(1,288)		(1,288)		425,412				4,979	01/25/2068	1.A FE
43761K-AA-2	HOMES_23-NQM2 WHOLE_CMO _23-NQM2 144A		03/01/2024	PAYDOWN		384,926	384,926	384,923	386,012		(1,086)		(1,086)		384,926				3,787	02/27/2068	1.A FE
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		03/01/2024	PAYDOWN		1,051,446	1,051,446	1,020,948	1,032,511		18,935		18,935		1,051,446				4,239	05/26/2065	1.A FE
437927-AB-2	HONDA AUTO RECEIVABLES OWNER T SENIOR AB		03/15/2024	PAYDOWN		1,948,912	1,948,912	1,948,795	1,948,762		149		149		1,948,912				20,666	04/15/2026	1.A FE
445658-CD-7	JB HUNT TRANSPORT SERVICES INC SENIOR CO		03/15/2024	MATURITY		2,650,000	2,650,000	2,631,477	2,649,546		454		454		2,650,000				51,013	03/15/2024	2.A FE
44891A-AK-3	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		01/11/2024	3RDPARTY REDEMPTION 100.0000		5,607,420	6,000,000	5,994,780	5,998,426		23		23		5,998,449		(391,029)	(391,029)	49,958	09/27/2026	2.A FE
44919*-AC-2	I-595 EXPRESS LLC CORP_BND 3.310% 12/3		01/02/2024			119,238	119,238	119,238	119,238						119,238					12/31/2031	1.F PL
44933M-AE-1	HYUNDAI AUTO LEASE SECURITIZAT ABS_ABS _		03/15/2024	PAYDOWN		3,972,465	3,972,465	3,768,876	3,925,676		46,789		46,789		3,972,465				7,548	02/15/2026	1.A FE
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/01/2024	PAYDOWN			14	9	6		(6)		(6)							02/25/2036	2.C FM
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		02/01/2024	PAYDOWN			24,162	15,063	10,932		(10,932)		(10,932)						379	02/25/2036	3.A FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		03/01/2024	PAYDOWN		69,473	69,473	64,035	58,191		11,282		11,282		69,473				693	05/25/2035	4.B FM
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU WHOLE_CMO		03/01/2024	PAYDOWN		6,269	6,269	4,180	4,180		2,090		2,090		6,269				28	06/25/2035	1.A FM
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH		03/01/2024	PAYDOWN		2,716	2,716	2,215	2,404		312		312		2,716				18	12/25/2035	1.A FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		03/25/2024	PAYDOWN		4,414	4,414	3,741	4,192		222		222		4,414				43	06/25/2036	3.A FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		03/25/2024	PAYDOWN		1,291	1,291	1,129	1,244		47		47		1,291				13	06/25/2036	3.B FM
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		03/25/2024	PAYDOWN		22,515	22,515	18,850	19,573		2,943		2,943		22,515				82	10/25/2036	1.A FM
458140-AN-0	INTEL CORPORATION SENIOR CORP_BND 4.00		01/12/2024	3RDPARTY REDEMPTION 100.0000		21,586,500	22,500,000	22,357,225	22,422,394		322		322		22,422,716		(836,216)	(836,216)	80,000	12/15/2032	1.F FE
46247@-AA-2	IOWA INTERSTATE RAILROAD LTD CORP_BND		01/29/2024	REDEMPTION 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,650	01/28/2028	1.D PL
46433@-AA-6	ISKANDAR VENTURES LLC CORP_BND 3.410%		03/15/2024			101,100	101,100	101,100	101,100						101,100				575	07/15/2040	1.E PL
46590Y-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		01/09/2024	3RDPARTY		275,508	278,996	264,164	270,073		(9)		(9)		270,064		5,445	5,445	1,216	10/26/2048	1.A
46590Y-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		01/01/2024	PAYDOWN		4,493	4,493	4,254	4,349		144		144		4,493				15	10/26/2048	1.A
46591F-AC-8	JPMORGANMORTGAGETRUSTJPMMT JPMMT_19-5		03/01/2024	PAYDOWN		5,469	5,469	5,592	5,531		(63)		(63)		5,469				44	11/25/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		50,106	50,106	50,756	50,501		(395)		(395)		50,106				356	03/25/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		203,131	203,131	207,924	219,812		(16,681)		(16,681)		203,131				1,040	07/25/2050	1.A
46592X-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		91,206	91,206	91,648	91,693		(487)		(487)		91,206				372	04/25/2052	1.A
466247-B2-8	JPM_05-S3 SENIOR WHOLE_CMO _05-S3 5.50		03/01/2024	PAYDOWN		281	281	171	171		111		111		281				3	01/25/2036	5.A FM
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		6,022	6,022	5,555	5,566		456		456		6,022				54	10/25/2035	1.A FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		03/01/2024	PAYDOWN		22,686	18,362	15,347	13,982		8,704		8,704		22,686				128	12/25/2035	3.B FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		03/01/2024	PAYDOWN		20,008	21,987	19,926	20,310		(302)		(302)		20,008				156	03/25/2036	1.A FM
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		11,253	11,253	10,115	9,255		1,998		1,998		11,253				79	05/25/2036	1.A FM
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION SENIOR WH		03/01/2024	PAYDOWN		10,997	10,997	6,076	3,136		7,861		7,861		10,997				34	07/25/2036	1.A FM
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION SENIOR WH		03/01/2024	PAYDOWN		18,969	18,969	10,670	5,516		13,453		13,453		18,969				59	07/25/2036	1.A FM
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		01/01/2024	PAYDOWN		1,335	1,335	1,016	518		818		818		1,335				7	07/25/2036	1.A FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN			84,287	49,004	34,426		(34,426)		(34,426)						633	08/25/2036	1.A FM
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN			244,774	203,531	93,088		(93,088)		(93,088)						1,837	08/25/2036	1.A FM
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 WHOLE_CMO _		03/01/2024	PAYDOWN		11,043	10,463	7,457	7,457		3,586		3,586		11,043				71	06/26/2040	1.A FM
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		03/01/2024	PAYDOWN		424,648	424,648	426,834	424,648						424,648				2,967	12/15/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46639N-AW-1	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C		03/01/2024	PAYDOWN		67,671	67,671	71,388	67,809		(138)		(138)		67,671				382	07/15/2045	1.A
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		02/01/2024	PAYDOWN		9,250,000	9,250,000	10,164,824	9,297,454		(47,454)		(47,454)		9,250,000				114,135	12/15/2046	1.A
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM		02/01/2024	3RDPARTY		12,471,505	13,072,000	13,464,121	13,084,624		(4,494)		(4,494)		13,080,130		(608,625)	(608,625)	95,501	09/15/2047	1.A
46644R-BD-6	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM		01/11/2024	3RDPARTY		6,523,769	6,792,000	6,995,733	6,815,521		(1,014)		(1,014)		6,814,506		(290,737)	(290,737)	33,252	05/15/2048	1.A
46645J-AF-9	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM		01/12/2024	3RDPARTY		14,124,750	14,800,000	15,147,756	14,880,861		(1,683)		(1,683)		14,879,178		(754,428)	(754,428)	76,072	12/15/2048	1.A
46647P-AR-7	JPMORGANCHASE&CO SENIOR CORP_BND 4.005		02/28/2024	3RDPARTY		955,359	1,000,000	1,000,000	1,000,000						1,000,000		(44,641)	(44,641)	13,906	04/23/2029	1.F FE
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		124,836	124,836	127,006	126,437		(1,601)		(1,601)		124,836				602	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		199,773	199,773	197,949	197,933		1,840		1,840		199,773				1,285	05/25/2047	1.A
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		01/08/2024	3RDPARTY		4,484,633	4,940,894	4,637,136	4,427,134		(1,387)		(1,387)		4,425,747		58,886	58,886	18,734	10/25/2048	1.A
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		01/01/2024	PAYDOWN		19,093	19,093	17,919	17,107		1,985		1,985		19,093				56	10/25/2048	1.A
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		9,495	9,495	9,585	9,892		(397)		(397)		9,495				43	10/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		93,828	93,828	95,381	96,764		(2,936)		(2,936)		93,828				624	09/25/2048	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2024	PAYDOWN		7,642	7,642	7,846	9,039		(1,398)		(1,398)		7,642				59	05/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2024	PAYDOWN		55,203	55,203	56,288	55,751		(548)		(548)		55,203				322	12/25/2048	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2024	PAYDOWN		68,576	68,576	69,648	75,700		(7,124)		(7,124)		68,576				417	12/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		149,418	149,418	151,285	158,101		(8,684)		(8,684)		149,418				499	02/25/2050	1.A
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		256,144	256,144	261,059	263,756		(7,613)		(7,613)		256,144				856	02/25/2050	1.A
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		63,513	63,513	66,438	69,093		(5,581)		(5,581)		63,513				369	06/25/2050	1.A
46651Y-AC-4	JPMORGANMORTGAGETRUSTJPMMT JPMMT_19-9		03/01/2024	PAYDOWN		40,994	40,994	41,873	44,270		(3,276)		(3,276)		40,994				237	05/25/2050	1.A
46651Y-AH-3	JPMORGANMORTGAGETRUSTJPMMT JPMMT_19-9		03/01/2024	PAYDOWN		43,294	43,294	44,488	41,963		1,331		1,331		43,294				250	05/25/2050	1.A
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		150,248	150,248	151,399	150,530		(282)		(282)		150,248				701	02/26/2052	1.A
46654E-AA-9	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO		02/01/2024	VARIOUS																06/15/2038	1.A
46654T-AC-2	JPMORGANMORTGAGETRUSTJPMMT JPMMT_21-15		03/25/2024	PAYDOWN		263,024	263,024	262,777	262,802		222		222		263,024				1,126	06/25/2052	1.A
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2024	PAYDOWN		32,802	32,802	30,440	30,141		2,661		2,661		32,802				255	01/25/2063	1.A FE
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO		03/15/2024	REDEMPTION 100.0000		28,077	28,077	28,814	28,675		(598)		(598)		28,077				208	12/15/2045	1.E
46671*-AA-9	ORLANDO HEALTH INC CORP_BND 3.287% 04/		03/15/2024	REDEMPTION 100.0000		34,787	34,787	35,673	35,586		(798)		(798)		34,787				191	04/15/2043	1.F
47015P-AD-0	JAMAICA DIVERSIFIED PAYMENT RI CORP_BND		03/15/2024	REDEMPTION 100.0000		62,203	62,203	62,203	62,203						62,203				816	09/22/2030	3.A FE
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT		03/01/2024	PAYDOWN		39,165	39,165	41,577	41,294		(2,129)		(2,129)		39,165				440	06/10/2055	1.G FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		01/15/2024	REDEMPTION 100.0000		372,510	372,510	383,285	379,686		(7,175)		(7,175)		372,510				8,616	01/15/2042	1.C FE
48239@-AE-0	KBCM CTL PASS-THRU TR CORP_BND 6.320%		03/15/2024	REDEMPTION 100.0000		96,074	96,074	96,074	96,074						96,074				1,014	10/15/2032	1.F
48239@-AG-5	KBCM CTL PASS-THRU TR CORP_BND 6.970%		03/15/2024	REDEMPTION 100.0000		29,677	29,677	29,677	29,677						29,677				345	06/15/2034	1.F
48239@-AK-6	KBCM CTL PASS-THRU TR CORP_BND 8.250%		03/11/2024			47,975	47,975	47,975	47,975						47,975				661	03/10/2034	1.F
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR CORP_		01/05/2024	3RDPARTY		5,562,354	5,934,000	5,866,115	5,879,390		36		36		5,879,426		(317,072)	(317,072)	143,240	02/01/2043	1.F FE
49337W-AJ-9	NATIONAL GRID USA SENIOR CORP_BND 5.80		01/10/2024	3RDPARTY		1,010,750	1,000,000	999,993	1,000,028						1,000,028		10,722	10,722	16,281	04/01/2035	2.B FE
49446R-AP-4	KIMCO REALTY OP LLC SENIOR CORP_BND 2.		01/29/2024	3RDPARTY		14,139,000	15,000,000	14,877,960	14,963,396		1,066		1,066		14,964,462		(825,462)	(825,462)	140,000	10/01/2026	2.A FE
494550-AT-3	KINDER MORGAN ENERGY PARTNERS SENIOR COR		02/06/2024	3RDPARTY		959,861	950,000	966,834	961,242		(74)		(74)		961,168		(1,307)	(1,307)	21,887	03/15/2035	2.B FE
50075N-AC-8	MONDELEZ INTERNATIONAL INC SENIOR CORP_B		02/01/2024	VARIOUS		5,432,000	5,000,000	5,724,192	5,396,990		(1,721)		(1,721)		5,395,269		36,731	36,731	67,708	11/01/2031	2.A FE
501044-CY-5	KROGER CO SENIOR CORP_BND 4.000% 02/01		02/01/2024	MATURITY		5,000,000	5,000,000	4,989,800	4,999,898		102		102		5,000,000				100,000	02/01/2024	2.A FE
50540R-AU-6	LABORATORY CORPORATION OF AMER SENIOR CO		02/28/2024	3RDPARTY		2,847,626	3,000,000	2,997,978	2,998,207		72		72		2,998,279		(150,653)	(150,653)	53,100	09/01/2027	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
				REDEMPTION 100.0000																	
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR CORP_BND 3.		02/06/2024			3,963,668	3,963,668	3,963,668	3,963,668						3,963,668				21,017	11/15/2035	1.G
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT_07-5 SENIOR WH		03/01/2024	PAYDOWN		66,900	66,979	51,988	55,920		10,980		10,980		66,900				419	06/25/2037	1.A FM
53079E-BG-8	LIBERTY MUTUAL GROUP INC CORP_BND 144A		01/10/2024	3RDPARTY		1,700,423	1,750,000	1,693,829	1,718,045		168		168		1,718,213		(17,791)	(17,791)	35,759	02/01/2029	2.B FE
53767#-AC-2	LITTLEFUSE INC SENIOR CORP_BND 3.740%		01/26/2024	3RDPARTY		7,552,480	8,000,000	8,000,000	8,000,000						8,000,000		(447,520)	(447,520)	150,431	02/15/2027	2.B
				REDEMPTION 100.0000																	
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI CORP_BND		01/16/2024			172,354	172,354	172,354	172,354						172,354				4,438	06/30/2034	3.C PL
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO SECURED C		01/05/2024	3RDPARTY		10,302,490	11,000,000	11,162,927	11,119,439		(107)		(107)		11,119,332		(816,842)	(816,842)	84,563	11/15/2040	1.F FE
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _		01/30/2024	PAYDOWN		117,036	117,036	116,412	116,444		592		592		117,036				1,729	07/31/2062	2.C FE
55067@-AA-0	LUX AETERNA 2022-1 LLC ABS_ABS 4.000%		03/20/2024	PAYDOWN		6,121,610	6,121,610	5,947,144	5,961,890		159,719		159,719		6,121,610				42,496	10/01/2050	1.E PL
55067@-AB-8	LUX AETERNA 2022-1 LLC ABS_ABS 4.250%		03/20/2024	PAYDOWN		3,426,672	3,426,672	3,203,939	3,217,928		208,745		208,745		3,426,672				36,408	10/01/2050	2.A PL
55068*-AA-1	LUXAETERNA2022-2LLC ABS_ABS 4.000% 10/		03/20/2024	PAYDOWN		6,013,625	6,013,625	5,842,236	5,859,785		153,840		153,840		6,013,625				39,718	10/01/2050	1.E PL
55068*-AB-9	LUXAETERNA2022-2LLC ABS_ABS 4.250% 10/		03/20/2024	PAYDOWN		3,458,791	3,458,791	3,233,970	3,255,504		203,288		203,288		3,458,791				36,750	10/01/2050	2.A PL
552754-AA-1	MFRA TRUST MFRA_20-NQM1 SUPSEN WHOLE_CMO		01/09/2024	3RDPARTY		177,531	189,771	167,947	170,906		(89)		(89)		170,817		6,714	6,714	312	03/25/2065	1.A FE
552754-AA-1	MFRA TRUST MFRA_20-NQM1 SUPSEN WHOLE_CMO		01/01/2024	PAYDOWN		4,401	4,401	3,895	3,963		438		438		4,401				5	03/25/2065	1.A FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC M SENIOR AB		01/31/2024	PAYDOWN		80,000	80,000	80,000	80,000						80,000				1,290	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD MAPSL_19-1A SENIOR ABS_ABS _19-		03/15/2024	PAYDOWN		48,907	48,907	38,637	43,874		5,033		5,033		48,907				258	03/15/2044	2.C
55283W-AA-9	MFA TRUST MFRA_21-NQM2 SENIOR WHOLE_CMO		03/01/2024	PAYDOWN		26,586	26,586	20,072	20,369		6,217		6,217		26,586				44	11/25/2064	1.A FE
55285W-AA-7	MFA TRUST MFRA_23-NQM2 WHOLE_CMO _23-NQM		03/01/2024	PAYDOWN		150,086	150,086	143,714	145,922		4,164		4,164		150,086				1,112	03/26/2068	1.A FE
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST LCF SENIOR		01/15/2024	PAYDOWN		104,518	104,518	102,885	102,363		2,155		2,155		104,518				565	04/15/2038	1.A
55317J-AC-4	MMAF EQUIPMENT FINANCE LLC MMA ABS_ABS _		03/13/2024	PAYDOWN		691,816	691,816	651,361	666,079		25,737		25,737		691,816				682	06/13/2028	1.A FE
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP SENIOR CORP		02/26/2024	3RDPARTY		1,460,000	2,000,000	1,990,000	1,994,969		125		125		1,995,095		(535,095)	(535,095)	53,188	08/01/2029	3.C FE
55817E-AN-6	MADISON PARK FUNDING LTD MDPK SENIOR ABS		01/09/2024	3RDPARTY		555,000	555,000	547,091	548,165		61		61		548,226		6,774	6,774	9,021	07/15/2033	1.A FE
55822E-AA-7	MADISONPARKFUNDINGLTDMDPK_ SENIOR ABS_AB		02/22/2024	3RDPARTY		5,006,000	5,000,000	4,925,000	4,934,812		2,494		2,494		4,937,306		68,694	68,694	123,135	01/18/2034	1.A FE
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		02/27/2024	TAX FREE EXCHANGE		11,542,256	12,250,000	11,496,444	11,537,218		5,038		5,038		11,542,256				252,622	05/01/2037	2.B FE
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		02/27/2024	VARIOUS		11,939,882	12,000,000	11,920,560	11,939,555		328		328		11,939,882				120,400	12/01/2042	2.B FE
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		03/01/2024	VARIOUS		3,923,767	4,000,000	3,874,212	3,917,916		5,851		5,851		3,923,767				100,000	03/01/2026	2.B FE
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		02/27/2024	VARIOUS		9,671,147	10,000,000	9,629,000	9,669,918		1,229		1,229		9,671,147				168,000	10/03/2047	2.B FE
56578K-AG-4	MARATHON CLO LTD MCLO_18-12A SENIOR ABS_		02/28/2024	3RDPARTY		1,378,231	1,400,000	1,400,000	1,400,000						1,400,000		(21,769)	(21,769)	42,034	04/18/2031	1.F FE
57119H-AB-6	MARLIN LEASING RECEIVABLES LLC ABS_ABS _		03/20/2024	PAYDOWN		4,070,228	4,070,228	4,030,425	4,052,906		17,323		17,323		4,070,228				30,108	09/22/2025	1.A FE
571748-AK-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO		01/12/2024	3RDPARTY		2,604,240	2,400,000	2,401,560	2,401,042		(4)		(4)		2,401,039		203,201	203,201	65,017	08/01/2033	1.G FE
57636Q-AB-0	MASTERCARD INC SENIOR CORP_BND 3.375%		02/01/2024	VARIOUS																04/01/2024	1.D FE
576434-V9-2	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO		03/01/2024	PAYDOWN		30,474	30,616	26,338	21,698		8,776		8,776		30,474				205	12/25/2035	1.A FM
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SENIOR CO		02/28/2024	3RDPARTY		3,781,677	4,000,000	3,993,900	3,994,475		227		227		3,994,701		(213,025)	(213,025)	72,911	08/15/2027	2.B FE
58403Y-AD-8	MED TRUST MED_21-MDLN SENIOR_CMBS _21-MD		02/01/2024	VARIOUS																11/15/2038	1.A
58768R-AB-6	MERCEDES-BENZ AUTO LEASE TRUST ABS_ABS		03/15/2024	PAYDOWN		2,450,854	2,450,854	2,450,826	2,450,761		93		93		2,450,854				21,699	11/17/2025	1.A FE
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		03/01/2024	PAYDOWN		55,638	55,406	48,203	40,473		15,166		15,166		55,638				754	07/25/2036	4.B FM
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		01/01/2024	PAYDOWN		2,135	1,440	1,253	1,052		1,084		1,084		2,135				9	07/25/2036	4.C FM
59022C-AB-9	BANKOFAMERICACORP SUB CORP_BND 6.220%		02/01/2024	VARIOUS																09/15/2026	2.A FE
591894-CC-2	METROPOLITAN EDISON COMPANY SENIOR CORP_		02/28/2024	3RDPARTY		960,979	1,000,000	998,780	999,325		19		19		999,344		(38,365)	(38,365)	26,636	01/15/2029	2.B FE
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU		02/01/2024	VARIOUS		162,059	162,059	151,744	154,434		7,625		7,625		162,059				4,246	08/01/2050	1.E FE
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP		02/06/2024	3RDPARTY		712,628	650,000	636,870	640,860		42		42		640,902		71,726	71,726	16,783	09/15/2037	1.G FE
				REDEMPTION 100.0000																	
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C		03/15/2024			595,000	595,000	595,000	595,000						595,000				17,850	03/15/2025	3.A FE
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP SENIOR CO		01/08/2024	3RDPARTY		10,046,295	10,500,000	10,484,565	10,491,257		37		37		10,491,294		(444,999)	(444,999)	133,547	04/01/2029	2.B FE
59980D-AA-9	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		03/01/2024	PAYDOWN		358,963	358,963	354,408	355,796		3,167		3,167		358,963				4,467	10/25/2062	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
59981C-AA-0	MILL CITY MORTGAGE LOAN TRUST MCMLT_23-N		03/01/2024	PAYDOWN		216,768	216,768	216,275	216,271		497		497		216,768				1,472	12/25/2067	1.A FE
615369-AE-5	MOODYS CORPORATION SENIOR CORP_BND 5.2		01/05/2024	3RDPARTY		2,341,812	2,349,000	2,512,490	2,505,358		(100)		(100)		2,505,258		(163,446)	(163,446)	59,606	07/15/2044	2.A FE
61690G-AJ-0	MSBAM_14-C14 SUB SUB_CMBS _14-C14 4.98		01/01/2024	PAYDOWN		15,000,000	15,000,000	15,449,193	14,974,678		25,322		25,322		15,000,000				62,366	02/15/2047	1.A
61690Q-AG-4	MORGAN STANLEY BAML TRUST MSBA AM SUB_CM		01/11/2024	3RDPARTY		16,684,465	17,350,000	17,870,127	17,432,477		(2,463)		(2,463)		17,430,014		(745,549)	(745,549)	86,837	07/15/2050	1.A
61747Y-ES-0	MORGANSTANLEY SUB CORP_BND 5.297% 04/2		02/01/2024	VARIOUS																04/20/2037	2.A FE
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO		03/25/2024	PAYDOWN		15,252	15,252	8,131	3,522		11,730		11,730		15,252				10	08/25/2036	1.A FM
61749W-AH-0	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		03/01/2024	PAYDOWN		20,097	20,097	4,813	4,813		15,284		15,284		20,097				36	08/25/2036	1.A FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		01/01/2024	PAYDOWN			5	3	2		(2)		(2)							08/25/2037	4.A FM
61761J-3R-8	MORGANSTANLEY SENIOR CORP_BND 3.125% 0		02/01/2024	VARIOUS																07/27/2026	1.G FE
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		03/01/2024	PAYDOWN		1,076	1,076	1,072	1,074		2		2		1,076				8	05/15/2046	1.A
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		01/01/2024	PAYDOWN		1,993,988	1,993,988	2,053,732	1,990,635		3,352		3,352		1,993,988				7,585	04/15/2047	1.A
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		02/01/2024	PAYDOWN		21,790,000	21,790,000	22,883,006	21,752,260		37,740		37,740		21,790,000				91,975	04/15/2047	1.A
61766C-AK-5	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C		02/06/2024	3RDPARTY		7,943,990	8,450,000	8,702,930	8,484,026		(640)		(640)		8,483,386		(539,396)	(539,396)	73,071	03/15/2049	1.A
61980A-AD-5	MOTIVA ENTERPRISES LLC SENIOR CORP_BND 1		02/06/2024	3RDPARTY		5,415,850	5,000,000	6,005,485	5,733,703		(2,975)		(2,975)		5,730,728		(314,878)	(314,878)	193,132	01/15/2040	2.A FE
62432F-AN-4	MOUNTAIN VIEW CLO MVEW_16-1A MEZZANIN AB		01/17/2024	3RDPARTY		3,399,592	3,400,000	3,400,000	3,400,000						3,400,000		(408)	(408)	67,318	04/14/2033	1.C FE
62848F-AJ-1	MYERS_18-1A MEZZANIN ABS_ABS _18-1A 144A		02/05/2024	3RDPARTY		3,734,390	3,740,000	3,740,000	3,740,000						3,740,000		(5,610)	(5,610)	88,144	10/20/2030	1.F FE
62848F-AL-6	MYERS_18-1A MEZZANIN ABS_ABS _18-1A 144A		01/24/2024	3RDPARTY		6,944,000	7,000,000	7,000,000	7,000,000						7,000,000		(56,000)	(56,000)	166,230	10/20/2030	2.C FE
				REDEMPTION 100.0000																	
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND 3.170%		03/15/2024			257,759	257,759	258,959	258,766		(1,007)		(1,007)		257,759				1,363	10/15/2038	1.B IF
637417-AJ-5	NNN REIT INC SENIOR CORP_BND 3.600% 12		01/05/2024	3RDPARTY		4,762,100	5,000,000	4,944,850	4,981,548		132		132		4,981,680		(219,580)	(219,580)	12,000	12/15/2026	2.A FE
638961-AA-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2024	PAYDOWN		328,742	328,742	328,267	328,298		444		444		328,742				3,021	09/15/2071	1.A FE
63939E-AD-5	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2024	PAYDOWN		152,025	152,025	152,643	152,367		(342)		(342)		152,025				1,880	11/15/2030	1.A FE
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2024	PAYDOWN		62,222	62,222	59,607	60,173		2,049		2,049		62,222				414	12/15/2059	1.A FE
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		01/08/2024	3RDPARTY		422,614	438,297	414,053	420,806		337		337		421,142		1,472	1,472	953	02/15/2068	1.A FE
63941F-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2024	PAYDOWN		108,806	108,806	96,837	99,215		9,591		9,591		108,806				442	11/15/2068	1.A FE
63941J-AA-6	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2024	PAYDOWN		77,718	77,718	72,160	73,144		4,574		4,574		77,718				293	10/15/2068	1.A FE
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB		03/15/2024	PAYDOWN		184,267	184,267	157,721	159,613		24,654		24,654		184,267				300	12/16/2069	1.A FE
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _		03/15/2024	PAYDOWN		854,771	854,771	739,927	752,405		102,366		102,366		854,771				1,321	07/15/2069	1.A FE
64034U-AB-5	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		03/25/2024	PAYDOWN		385,839	385,839	385,835	385,838		1		1		385,839				7,017	11/25/2053	1.A FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		03/20/2024	PAYDOWN		577,395	577,395	577,352	577,361		34		34		577,395				1,563	04/20/2062	1.A FE
				REDEMPTION 100.0000																	
64082*-AA-5	NES PERSEUS HOLDCO LLC SECURED CORP_BND		02/29/2024			201,321	201,321	201,321	201,321						201,321				4,858	02/28/2037	3.B
65486A-AB-9	NLV FINANCIAL CORPORATION SENIOR CORP_BN		01/05/2024	3RDPARTY		17,871,830	18,613,000	17,637,129	17,922,293		760		760		17,923,053		(51,223)	(51,223)	383,118	03/15/2035	2.A FE
664761-AA-1	NORTHERNASSETTRUSTNORTHE_23 NORTHE_23-1		03/25/2024	PAYDOWN		101,487	101,487	101,487							101,487				613	12/25/2053	1.A FE
665228-CC-4	NORTHERN ILLINOIS GAS COMPANY SECURED CO		01/12/2024	3RDPARTY		1,570,200	1,500,000	1,807,245	1,682,435		(659)		(659)		1,681,776		(111,576)	(111,576)	11,308	12/01/2033	1.D FE
66859W-AC-6	NORTHWOODS CAPITAL LTD WOODS_1 MEZZANIN		02/28/2024	3RDPARTY		983,619	1,000,000	1,000,000	1,000,000						1,000,000		(16,381)	(16,381)	22,699	11/15/2030	1.E FE
66859W-AD-4	NORTHWOODS CAPITAL LTD WOODS_1 MEZZANIN		02/28/2024	3RDPARTY		975,570	1,000,000	1,000,000	1,000,000						1,000,000		(24,430)	(24,430)	25,615	11/15/2030	2.B FE
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B		03/01/2024	VARIOUS		221,682	221,682	231,237	229,689		(8,007)		(8,007)		221,682				6,052	09/01/2050	1.G FE
67097L-AH-9	OCP CLO LTD OCP_17-13A SENIOR ABS_ABS _1		01/16/2024	PAYDOWN		49,656	49,656	48,390	48,685		971		971		49,656				840	07/15/2030	1.A FE
67103H-AG-2	OREILLY AUTOMOTIVE INC SENIOR CORP_BND		01/18/2024	3RDPARTY		4,926,300	5,000,000	4,703,859	4,761,797		2,805		2,805		4,764,602		161,698	161,698	30,813	06/01/2028	2.B FE
67112K-AE-9	OCP CLO LTD OCP_18-15A MEZZANIN ABS_ABS		02/16/2024	3RDPARTY		6,766,000	6,800,000	6,800,000	6,800,000						6,800,000		(34,000)	(34,000)	179,267	07/20/2031	1.F FE
67112K-AF-6	OCP CLO LTD OCP_18-15A MEZZANIN ABS_ABS		01/22/2024	3RDPARTY		9,945,000	10,000,000	10,000,000	10,000,000						10,000,000		(55,000)	(55,000)	230,010	07/20/2031	2.C FE
67113G-AJ-6	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A		01/30/2024	3RDPARTY		6,803,400	6,800,000	6,800,000	6,800,000						6,800,000		3,400	3,400	153,046	04/18/2033	1.F FE
67117P-AA-1	OBX TRUST OBX_23-NQM3 OBX_23-NQM3 5.94		03/01/2024	PAYDOWN		242,722	242,722	242,696	242,648		74		74		242,722				1,882	02/26/2063	1.A FE
673919-AL-0	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		03/01/2024	PAYDOWN		297,726	297,726	297,721	298,461		(736)		(736)		297,726				3,211	06/25/2063	1.A FE
673921-AA-0	OBX TRUST OBX_23-NQM9 SENIOR WHOLE_CMO _		03/01/2024	PAYDOWN		132,995	132,995	132,993	132,978		16		16		132,995				1,725	10/25/2063	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
67573C-AL-3	OCTAGON INVESTMENT PARTNERS XX MEZZANIN		01/26/2024	3RDPARTY		11,816,723	11,825,000	11,825,000	11,825,000						11,825,000		(8,278)	(8,278)	314,927	07/15/2029	2.C FE
67578B-AA-4	OCTAGON INVESTMENT PARTNERS XX SENIOR AB		01/16/2024	PAYDOWN		262,825	262,825	258,307	259,729		3,096		3,096		262,825				4,437	07/15/2029	1.A FE
677052-AA-0	OGLETHORPE POWER CORPORATION SECURED COR		02/01/2024	VARIOUS		19,527,749	20,062,000	20,649,563	20,496,032		(1,547)		(1,547)		20,494,485		(966,736)	(966,736)	281,565	11/01/2040	2.A FE
677071-AN-2	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU		01/29/2024	3RDPARTY		6,885,400	6,920,000	7,491,592	7,226,472		(3,455)		(3,455)		7,223,016		(337,616)	(337,616)	128,205	10/01/2036	1.D FE
677071-AU-6	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU		01/29/2024	3RDPARTY		29,051,748	27,816,527	31,031,284	30,513,498		(5,174)		(5,174)		30,508,324		(1,456,576)	(1,456,576)	492,883	10/01/2051	1.D FE
677415-CF-6	OHIO POWER CO SENIOR CORP_BND 6.600% 0		02/01/2024	VARIOUS																02/15/2033	2.A FE
678858-BF-7	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO		02/06/2024	3RDPARTY		2,308,478	2,247,000	2,243,832	2,245,063		12		12		2,245,075		63,403	63,403	72,856	01/15/2036	1.G FE
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		02/01/2024	VARIOUS																01/15/2033	1.F FE
682680-AW-3	ONEOK INC SENIOR CORP_BND 4.350% 03/15		02/28/2024	3RDPARTY		1,926,230	2,000,000	1,993,740	1,996,410		97		97		1,996,507		(70,277)	(70,277)	39,392	03/15/2029	2.B FE
68268N-AC-7	ONEOK PARTNERS LP SENIOR CORP_BND 6.65		02/06/2024	3RDPARTY		2,694,175	2,500,000	2,304,837	2,356,065		626		626		2,356,692		337,483	337,483	58,649	10/01/2036	2.B FE
68269A-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		02/28/2024	3RDPARTY		20,805,400	22,000,000	21,893,579	21,988,053		523		523		21,988,575		(1,183,175)	(1,183,175)	153,303	08/14/2036	1.A PL
68269A-AB-6	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A		02/28/2024	3RDPARTY		3,728,800	4,000,000	3,980,938	3,994,641		187		187		3,994,828		(266,028)	(266,028)	32,231	08/14/2036	1.C PL
693475-AT-2	PNCFINANCIALSERVICESGROUPI SENIOR CORP_B		01/05/2024	3RDPARTY		14,126,850	15,000,000	14,969,400	14,988,554		72		72		14,988,626		(861,776)	(861,776)	65,625	05/19/2027	1.G FE
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA SECURED C		02/01/2024	VARIOUS																05/15/2039	1.E FE
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144		03/01/2024	PAYDOWN		160,107	160,107	166,997	169,636		(9,529)		(9,529)		160,107				905	01/25/2050	1.A
69374X-AM-2	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1		03/01/2024	PAYDOWN		118,042	118,042	122,584	135,433		(17,391)		(17,391)		118,042				690	10/25/2049	1.A
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A 3.500%		03/01/2024	PAYDOWN		6,192	6,192	6,331	6,614		(422)		(422)		6,192				27	11/25/2049	1.A
693964-AA-6	PRKCM TRUST PRKCM_23-AFC2 PRKCM_23-AFC2		03/01/2024	PAYDOWN		331,956	331,956	331,954	331,742		214		214		331,956				3,634	02/25/2058	1.A FE
693965-AA-3	PRPMLLCPRPM_23-NQM1 PRPM_23-NQM1 6.234		03/01/2024	PAYDOWN		443,421	443,421	443,421	443,332		89		89		443,421				4,152	01/25/2068	1.A FE
693981-AA-0	PRKCM TRUST PRKCM_23-AFC1 WHOLE_CMO _23-		03/01/2024	PAYDOWN		478,374	478,374	478,418	482,208		(3,834)		(3,834)		478,374				6,450	02/25/2058	1.A FE
69403W-AC-1	PACIFIC BEACON LLC SENIOR MUNITAX_BND RE		01/29/2024	3RDPARTY		19,225,000	20,000,000	19,816,000	19,902,167		(2,246)		(2,246)		19,899,921		(674,921)	(674,921)	599,760	07/15/2036	2.B FE
695114-BZ-0	PACIFICORP SECURED CORP_BND 5.250% 06/		01/03/2024	3RDPARTY		199,000	200,000	205,894	203,673		(3)		(3)		203,671		(4,671)	(4,671)	583	06/15/2035	1.F FE
695114-CD-8	PACIFICORP SECURED CORP_BND 5.750% 04/		01/03/2024	3RDPARTY		304,530	300,000	329,940	319,777		(12)		(12)		319,766		(15,236)	(15,236)	4,504	04/01/2037	1.F FE
695114-CG-1	PACIFICORP SECURED CORP_BND 6.250% 10/		01/03/2024	3RDPARTY		212,802	200,000	234,460	223,187		(13)		(13)		223,174		(10,372)	(10,372)	2,778	10/15/2037	1.F FE
695114-CJ-5	PACIFICORP SECURED CORP_BND 6.350% 07/		01/24/2024	VARIOUS		5,560,401	5,280,000	5,557,138	5,539,368		(763)		(763)		5,538,605		21,796	21,796	174,886	07/15/2038	1.F FE
69700G-AJ-1	PALMER SQUARE CLO LTD PLMRS_19 ABS_ABS _		02/21/2024	3RDPARTY		1,001,540	1,000,000	980,500	982,108		453		453		982,561		18,979	18,979	19,030	11/14/2034	1.A FE
69701Y-AA-0	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		01/22/2024	PAYDOWN		233,005	233,005	229,626	230,349		2,655		2,655		233,005				4,002	04/20/2029	1.A FE
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		01/22/2024	PAYDOWN		300,751	300,752	294,616	295,653		5,098		5,098		300,751				5,087	07/20/2029	1.A FE
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		02/01/2024	3RDPARTY				3,023			15		15		15		(15)	(15)		05/20/2029	1.A FE
70109H-AJ-4	PARKER HANNIFIN CORPORATION SENIOR CORP_		02/06/2024	3RDPARTY		548,615	500,000	593,075	563,526		(314)		(314)		563,212		(14,597)	(14,597)	7,205	05/15/2038	2.A FE
709599-AW-4	PENSKETRUCKLEASINGCOLP SENIOR CORP_BND 1		01/29/2024	3RDPARTY		20,000,610	21,000,000	21,033,500	21,012,031		(447)		(447)		21,011,584		(1,010,974)	(1,010,974)	150,733	11/15/2026	2.B FE
71680@-AL-0	PETROSPACEFINANCELLC SECURED ABS_ABS 3		02/28/2024	PAYDOWN		(14,722)	(14,722)	(15,267)	(15,227)		505		505		(14,722)				(261)	09/30/2052	1.F PL
71680@-AQ-9	PETROSPACEFINANCELLC SECURED ABS_ABS 3		02/28/2024	PAYDOWN		6,622	6,622	6,795	6,783		(161)		(161)		6,622				(33,093)	12/31/2052	1.F PL
71680@-AV-8	PETROSPACEFINANCELLC SECURED ABS_ABS 3		03/30/2024	PAYDOWN		3,568	3,567	3,696	3,684		(116)		(116)		3,568					03/31/2048	1.F PL
71680@-BA-3	PETROSPACEFINANCELLC PETROSPACEFINANCELL		02/28/2024	PAYDOWN REDEMPTION 100.0000		9,801	9,801	10,246	10,203		(402)		(402)		9,801				96	03/31/2048	1.F PL
71680@-BQ-8	PETROSPACEFINANCELLC PETROSPACEFINANCELL		02/28/2024			18,251	18,251	18,683	18,671		(421)		(421)		18,251				198	12/31/2051	1.F PL
718546-AH-7	PHILLIPS 66 SENIOR CORP_BND 5.875% 05/		02/01/2024	VARIOUS																05/01/2042	2.A FE
72132Y-AL-9	PIKES PEAK CLO PIPK_20-6A SENIOR ABS_ABS		01/11/2024	3RDPARTY REDEMPTION 100.0000		1,750,000	1,750,000	1,710,100	1,714,082		283		283		1,714,365		35,635	35,635	18,838	05/18/2034	1.A FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR		01/15/2024			16,560	16,560	18,495	17,392		(832)		(832)		16,560				621	01/15/2030	2.B FE
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A		01/10/2024	VARIOUS		13,489,339	13,187,068	13,890,857	13,530,394		(973)		(973)		13,529,421		(40,082)	(40,082)	129,546	05/10/2037	1.F FE
736508-BP-6	PORTLAND GENERAL ELECTRIC COMP SECURED C		01/11/2024	3RDPARTY		2,930,334	2,900,000	3,143,339	3,066,674		(347)		(347)		3,066,327		(135,993)	(135,993)	49,143	10/01/2037	1.F FE
737679-CZ-1	POTOMAC ELECTRIC POWER COMPANY SECURED C		01/10/2024	3RDPARTY		3,948,406	3,972,000	3,785,237	3,855,512		224		224		3,855,736		92,670	92,670	24,428	06/01/2035	1.F FE
74162J-AB-3	PRIME MORTGAGE TRUST PRIME_07 WHOLE_CMO		03/01/2024	PAYDOWN			31,583	23,987	26,041		(26,041)		(26,041)						330	04/25/2037	1.A FM
743263-AP-0	PROGRESS ENERGY INC SENIOR CORP_BND 6.		01/05/2024	3RDPARTY		9,089,696	8,800,000	9,949,318	9,624,213		(755)		(755)		9,623,458		(533,762)	(533,762)	55,733	12/01/2039	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
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR PROG_22-S		02/01/2024	PAYDOWN		8,531	8,531	8,306	8,338		193		193		8,531				63	06/17/2039	1.A FE
74340X-BH-3	PROLOGIS LP SENIOR CORP_BND 3.875% 09/		02/28/2024	3RDPARTY		478,196	500,000	496,600	498,256		53		53		498,309		(20,113)	(20,113)	8,773	09/15/2028	1.G FE
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLA SENIOR CO		02/06/2024	3RDPARTY		602,146	550,000	650,364	618,462		(346)		(346)		618,115		(15,970)	(15,970)	8,401	11/15/2037	2.A FE
746245-AA-7	PUREWEST FUNDING LLC PUREW_21 ABS_ABS 1		03/20/2024	PAYDOWN		1,046,908	1,046,908	1,046,908	1,046,908						1,046,908				7,428	12/22/2036	1.G FE
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		03/01/2024	PAYDOWN		17,235	63,164	45,392	34,939		(17,704)		(17,704)		17,235				721	11/25/2036	1.A FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		03/01/2024	PAYDOWN		24,877	91,169	64,189	49,211		(24,334)		(24,334)		24,877				1,001	11/25/2036	1.A FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		03/01/2024	PAYDOWN		149,680	232,579	163,773	122,544		27,136		27,136		149,680				2,844	09/25/2037	1.A FM
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		03/01/2024	PAYDOWN		5,027	43,183	31,154	30,836		(25,809)		(25,809)		5,027				504	10/25/2037	1.A FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO		03/01/2024	PAYDOWN		5,201	5,203	2,957	2,957		2,244		2,244		5,201				66	01/25/2037	5.B FM
74928X-BB-6	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		03/25/2024	PAYDOWN		155,461	155,464	132,557	134,431		21,030		21,030		155,461				1,674	01/26/2036	1.A FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R SENIOR WH		03/01/2024	PAYDOWN			8,149	6,046	3,611		(3,611)		(3,611)						84	07/26/2036	1.A FM
749580-AG-1	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH		03/01/2024	PAYDOWN		71,240	62,644	54,826	51,372		19,868		19,868		71,240				656	05/25/2037	3.A FM
749583-AE-0	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		03/01/2024	PAYDOWN			5,197	4,620	4,479		(4,479)		(4,479)						21	02/25/2037	4.B FM
74972F-AJ-4	REDDING RIDGE ASSET MANAGEMENT RRAM_18-4		02/01/2024	3RDPARTY		10,269,720	10,280,000	10,280,000	10,280,000						10,280,000		(10,280)	(10,280)	242,784	04/15/2030	1.F FE
74972F-AL-9	REDDING RIDGE ASSET MANAGEMENT SENIOR AB		02/09/2024	3RDPARTY		13,772,500	14,000,000	14,000,000	14,000,000						14,000,000		(227,500)	(227,500)	400,719	04/15/2030	2.C FE
74979V-AG-8	RR LTD RRAM_18-5A RRAM_18-5A 7.826% 10		02/01/2024	3RDPARTY		6,796,600	6,800,000	6,800,000	6,800,000						6,800,000		(3,400)	(3,400)	166,943	10/15/2031	1.F FE
74979V-AJ-2	RR LTD RRAM_18-5A SENIOR ABS_ABS _18-5A		02/08/2024	3RDPARTY REDEMPTION 100.0000		9,885,000	10,000,000	10,000,000	10,000,000						10,000,000		(115,000)	(115,000)	288,818	10/15/2031	2.C FE
750731-AA-9	RAIDERS FOOTBALL CLUB LLC CORP_BND 3.7		03/11/2024			19,306	19,306	19,306	19,306						19,306				121	02/10/2049	2.A
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		03/01/2024	PAYDOWN		16,640	19,495	16,279	16,787		(147)		(147)		16,640				182	05/25/2036	3.C FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		03/25/2024	PAYDOWN		231,261	231,261	218,268	219,446		11,815		11,815		231,261				1,442	12/25/2036	1.A FM
75574P-AA-0	READYCAPITALMORTGAGEFINANCI RCMT_22-FL8		03/25/2024	PAYDOWN		63,875	63,875	62,807	62,780		1,094		1,094		63,875				541	01/25/2037	1.A FE
75575R-AA-5	READY CAPITAL MORTGAGE FINANCI SENIOR SE		02/26/2024	PAYDOWN		35,751	35,751	35,755	35,662		89		89		35,751				475	10/25/2039	1.A FE
75888M-AG-5	REG14_18-3A SENIOR ABS_ABS _18-3A 144A		01/17/2024	3RDPARTY		1,652,970	1,650,000	1,598,850	1,608,473		500		500		1,608,973		43,997	43,997	29,522	10/25/2031	1.C FE
75888M-AJ-9	REG14_18-3A MEZZANIN ABS_ABS _18-3A 144A		02/02/2024	3RDPARTY		6,127,650	6,120,000	6,120,000	6,120,000						6,120,000		7,650	7,650	139,383	10/25/2031	1.D FE
75888M-AL-4	REG14_18-3A MEZZANIN ABS_ABS _18-3A 144A		01/17/2024	3RDPARTY		7,196,400	7,200,000	7,200,000	7,200,000						7,200,000		(3,600)	(3,600)	152,045	10/25/2031	2.C FE
760759-AF-7	REPUBLIC SERVICES INC SENIOR CORP_BND		02/06/2024	3RDPARTY		2,019,415	1,900,000	1,812,296	1,846,309		337		337		1,846,646		172,769	172,769	45,932	03/15/2035	2.A FE
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		03/01/2024	PAYDOWN		6,061	8,135	7,289	7,289		(1,228)		(1,228)		6,061				56	02/25/2035	1.A FM
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO		03/01/2024	PAYDOWN		31,831	33,769	26,497	25,519		6,311		6,311		31,831				446	03/25/2036	1.A FM
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/25/2024	PAYDOWN			(4,574)	(1,578)	(737)		737		737						5	09/25/2036	1.A FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/01/2024	PAYDOWN		15,064	12,503	9,597	9,597		5,467		5,467		15,064				194	07/25/2036	1.A FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/01/2024	PAYDOWN			(775)	(451)	(451)		451		451						6	05/25/2037	1.F FM
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP_BND		02/06/2024	VARIOUS		10,942,860	11,400,000	11,596,072	11,548,088		(202)		(202)		11,547,886		(605,027)	(605,027)	265,660	08/15/2035	2.B FE
76711@-AD-0	RIO GRANDE RESOURCES TRUST II CORP_BND		01/23/2024	3RDPARTY REDEMPTION 100.0000		4,873,950	5,000,000	5,000,000	5,000,000						5,000,000		(126,050)	(126,050)	101,750	08/15/2025	2.B
77775*-BV-2	ROSENTHAL & ROSENTHAL INC CORP_BND 5.3		01/31/2024			3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				79,800	01/31/2026	2.B PL
78403D-AH-3	SBA CMBS TRUST SBAC_14-2A SENIOR ABS_ABS		02/08/2024	3RDPARTY		14,827,500	15,000,000	15,000,000	15,000,000						15,000,000		(172,500)	(172,500)	93,501	10/15/2049	1.F FE
78448Y-AC-5	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/15/2024	PAYDOWN		71,228	71,228	62,179	63,008		8,220		8,220		71,228				184	01/15/2053	1.A FE
78448Y-AM-3	SMB PRIVATE EDUCATION LOAN TRU SMB_21-A		03/15/2024	PAYDOWN		69,114	69,114	66,479	66,520		2,594		2,594		69,114				706	01/15/2053	1.A FE
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/15/2024	PAYDOWN		23,159	23,159	20,728	20,979		2,181		2,181		23,159				50	07/17/2051	1.A FE
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS		03/15/2024	PAYDOWN		1,546,247	1,546,247	1,546,182	1,546,194		52		52		1,546,247				4,193	02/15/2051	1.A FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS		03/15/2024	PAYDOWN		367,747	367,747	362,592	363,041		4,706		4,706		367,747				3,238	01/15/2053	1.A FE
78454X-AB-0	SMBPRIVATEEDUCATIONLOANTRU SMB_22-D 7.		03/15/2024	PAYDOWN		326,037	326,037	327,133	327,081		(1,043)		(1,043)		326,037				3,708	10/15/2058	1.A FE
78472U-AA-6	SREIT TRUST SREIT_21-MFP SENIOR_CMBS _21		01/15/2024	PAYDOWN																11/15/2038	1.A
79582G-AA-2	SALUDA GRADE ALTERNATIVE MORTG WHOLE_CMO		03/01/2024	PAYDOWN		1,288,310	1,288,310	1,286,414	1,286,193		2,116		2,116		1,288,310				15,216	06/25/2053	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
79588T-AC-4	SAMMONS FINANCIAL GROUP INC SENIOR CORP_		02/28/2024	3RDPARTY REDEMPTION 100.0000		1,889,764	2,000,000	1,998,880	1,999,567		19		19		1,999,586		(109,822)	(109,822)	26,206	05/12/2027	2.A FE
797426-AG-8	SAN DIEGO FAMILY HOUSING LLC SENIOR MUNI		01/01/2024																	07/01/2048	1.C FE
805564-QA-2	SAXON ASSET SECURITIES TRUST S SUB WHOLE		03/01/2024	PAYDOWN		300,053	300,053	222,686	290,970		9,083		9,083		300,053				1,871	08/25/2035	1.A FM
808513-BW-4	CHARLES SCHWAB CORPORATION TH SENIOR CO		02/02/2024	3RDPARTY		38,289,000	40,000,000	39,968,116	39,980,735		541		541		39,981,276		(1,692,276)	(1,692,276)	456,500	04/01/2027	1.F FE
816851-AP-4	SEMPRA SENIOR CORP_BND 6.000% 10/15/39		01/05/2024	3RDPARTY		12,944,080	12,443,000	14,320,328	13,777,433		(1,242)		(1,242)		13,776,191		(832,111)	(832,111)	174,202	10/15/2039	2.B FE
816851-BG-3	SEMPRA SENIOR CORP_BND 3.400% 02/01/28		02/28/2024	3RDPARTY		1,409,920	1,500,000	1,489,485	1,495,297		170		170		1,495,467		(85,548)	(85,548)	29,325	02/01/2028	2.B FE
816851-BP-3	SEMPRA SENIOR CORP_BND 3.700% 04/01/29		01/11/2024	3RDPARTY		2,276,534	2,410,000	2,400,987	2,403,056		50		50		2,403,106		(126,571)	(126,571)	26,008	04/01/2029	2.B FE
81746F-AG-0	SEQUOIAMORTGAGETRUSTSEMT_17 SEMT_17-6		03/01/2024	PAYDOWN		84,160	84,160	86,110	86,650		(2,490)		(2,490)		84,160				359	09/25/2047	1.A
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		03/01/2024	PAYDOWN		96,274	96,274	92,101	91,410		4,864		4,864		96,274				562	03/25/2048	1.A
81748A-AA-2	SEQUOIAMORTGAGETRUSTSEMT_20 SEMT_20-3		03/01/2024	PAYDOWN		76,162	76,162	77,733	79,139		(2,977)		(2,977)		76,162				382	04/25/2050	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO		03/01/2024	PAYDOWN		80,003	80,003	81,978	84,317		(4,314)		(4,314)		80,003				459	03/25/2050	1.A
817565-CD-4	SERVICE CORPORATION INTERNATIO SENIOR CO		02/28/2024	3RDPARTY		3,608,158	3,750,000	3,840,625	3,779,846		(2,340)		(2,340)		3,777,506		(169,348)	(169,348)	35,169	12/15/2027	3.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB		01/25/2024	PAYDOWN		65,000	65,000	65,000	65,000						65,000				631	10/25/2049	2.C FE
81882H-AE-5	SHACKLETON CLO LTD SHACK_13-4R MEZZANIN		02/15/2024	3RDPARTY		4,033,080	4,080,000	4,080,000	4,080,000						4,080,000		(46,920)	(46,920)	110,999	04/14/2031	1.E FE
82281E-AA-5	SHELLPOINTCO-ORIGINATORTRUST SCOT_16-1		03/01/2024	PAYDOWN REDEMPTION 100.0000		8,080	8,080	7,859	7,889		191		191		8,080				47	11/25/2046	1.A
830867-AA-5	SKYMILES IP LTD SECURED CORP_BND 144A		01/20/2024			133,333	133,333	133,333	133,333						133,333				1,500	10/20/2025	2.B FE
832248-BB-3	SMITHFIELD FOODS INC SENIOR CORP_BND 144		02/28/2024	3RDPARTY		1,911,008	2,000,000	1,989,840	1,994,016		157		157		1,994,173		(83,164)	(83,164)	42,467	04/01/2029	2.C FE
83405Y-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB		03/15/2024	PAYDOWN		31,949	31,949	25,150	25,696		6,253		6,253		31,949				53	08/17/2043	1.A FE
83416W-AA-1	SOLAR STAR FUNDING LLC SECURED CORP_BND		01/10/2024	3RDPARTY		2,617,863	2,658,484	2,658,484	2,658,484						2,658,484		(40,622)	(40,622)	4,763	06/30/2035	2.B FE
83613H-AG-2	SOUND POINT CLO LTD SNDPT_18-3 ABS_ABS _		02/20/2024	3RDPARTY		6,672,500	6,800,000	6,800,000	6,800,000						6,800,000		(127,500)	(127,500)	175,970	10/26/2031	1.F FE
83887@-AB-8	COOPERATIVE ENERGY A MISSISSIP CORP_BND		01/31/2024	3RDPARTY REDEMPTION 100.0000		8,661,579	8,740,947	8,740,947	8,740,947						8,740,947		(79,368)	(79,368)	94,402	12/09/2040	1.F
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC CORP_BND		02/15/2024			33,333	33,333	33,333	33,333						33,333				693	08/15/2048	1.F
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED C		02/15/2024	VARIOUS		297,501	297,501	297,501	297,501						297,501				5,721	08/15/2033	1.C FE
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM SENIOR CO		01/10/2024	3RDPARTY		1,589,655	1,500,000	1,779,570	1,607,238		(546)		(546)		1,606,692		(17,037)	(17,037)	27,985	04/01/2029	2.B FE
84265V-AH-8	SOUTHERN COPPER CORP SENIOR CORP_BND 3		02/01/2024	VARIOUS																04/23/2025	2.A FE
844030-AA-4	ETP HOLDCO CORP SENIOR CORP_BND 7.600%		02/01/2024	MATURITY		5,000,000	5,000,000	5,250,000	5,002,251		(2,251)		(2,251)		5,000,000				190,000	02/01/2024	2.C FE
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B		03/15/2024	MATURITY		5,500,000	5,500,000	5,487,075	5,499,680		320		320		5,500,000				130,625	03/15/2024	2.A FE
85213X-AA-9	SPRUCE HILL MORTGAGE ACQUISITI WHOLE_CMO		03/01/2024	PAYDOWN REDEMPTION 100.0000		53,413	53,413	47,845	47,775		5,638		5,638		53,413				368	07/25/2057	1.A FE
85236#-AA-1	SUNNOVA RAYS 1 SENIOR CORP_BND 4.950%		01/30/2024			74,431	74,431	74,431	74,431						74,431				921	04/30/2044	1.G PL
854502-AA-9	STANLEY BLACK & DECKER INC SENIOR CORP_B		01/05/2024	3RDPARTY		2,117,830	2,240,000	2,238,320	2,238,764		1		1		2,238,765		(120,935)	(120,935)	41,415	09/01/2040	2.A FE
862121-AA-8	STORE CAPITAL LLC SENIOR CORP_BND 4.50		02/28/2024	3RDPARTY		4,695,098	5,000,000	4,975,750	4,988,462		394		394		4,988,856		(293,758)	(293,758)	101,875	03/15/2028	2.C FE
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		02/28/2024	3RDPARTY		1,188,415	1,303,750	1,199,584	1,141,226		(2,033)		(2,033)		1,139,193		49,221	49,221	19,019	05/25/2035	1.A FM
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		02/01/2024	PAYDOWN		9,513	9,730	8,953	8,517		995		995		9,513				72	05/25/2035	1.A FM
86772R-AA-3	SUNRUN JUPITER ISSUER 2022-1 L ABS_ABS _		01/30/2024	PAYDOWN		53,898	53,898	53,459	53,498		400		400		53,898				640	07/30/2057	1.G FE
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		02/28/2024	3RDPARTY		198,988	226,598	173,200	185,754		13		13		185,767		13,220	13,220	3,149	12/25/2035	1.A FM
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		02/28/2024	3RDPARTY		297,561	338,849	331,983	331,026		(194)		(194)		330,832		(33,271)	(33,271)	4,709	12/25/2035	4.A FM
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		02/01/2024	PAYDOWN		4,376	4,715	3,604	3,865		511		511		4,376				30	12/25/2035	1.A FM
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		02/01/2024	PAYDOWN		6,544	7,050	6,907	6,888		(344)		(344)		6,544				45	12/25/2035	4.A FM
87165B-AN-3	SYNCHRONY FINANCIAL SENIOR CORP_BND 4.		03/19/2024	MATURITY		5,000,000	5,000,000	5,284,800	5,017,682		(17,682)		(17,682)		5,000,000				109,375	03/19/2024	2.C FE
87249L-AJ-0	WIND RIVER CLO LTD WINDR_17-4 MEZZANIN A		02/20/2024	PAYDOWN		4,730,108	4,730,108	4,730,108	4,730,108						4,730,108				100,073	11/20/2030	2.C FE
87267T-AA-9	TOORAK MORTGAGE TRUST TRK_21-1 SENIOR WH		03/01/2024	PAYDOWN		89,909	89,909	89,628	88,548		1,361		1,361		89,909				250	11/25/2056	1.A FE
882384-AD-2	TEXAS EASTERN TRANSMISSION LP SENIOR COR		02/28/2024	3RDPARTY		2,810,531	3,000,000	2,984,430	2,993,061		255		255		2,993,316		(182,785)	(182,785)	65,042	01/15/2028	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88307*-AA-3	TEXOMA WIND LLC SECURED CORP_BND 4.120		01/02/2024	REDEMPTION 100.0000		739,864	739,864	739,864	739,864						739,864					06/30/2034	2.C PL
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD SENIOR AB		03/15/2024	PAYDOWN		29,627	29,627	29,626	30,124		(496)		(496)		29,627				193	05/17/2032	2.A FE
88642N-AA-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		01/10/2024	REDEMPTION 100.0000		57,881	57,881	57,881	57,881						57,881				519	03/12/2029	1.F Z
88642N-AA-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		03/11/2024	REDEMPTION 100.0000		130,796	130,796	130,796	130,796						130,796				2,810	03/12/2029	1.F FE
891027-AS-3	GLOBE LIFE INC SENIOR CORP_BND 4.550%		01/25/2024	3RDPARTY		5,923,350	6,000,000	6,575,340	6,307,219		(4,190)		(4,190)		6,303,029		(379,679)	(379,679)	98,331	09/15/2028	2.A FE
89171V-AD-9	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		03/01/2024	PAYDOWN		788,180	788,180	779,608	781,487		6,693		6,693		788,180				5,990	05/25/2055	1.A
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR CORP_BND		03/01/2024	REDEMPTION 100.0000		17,688	17,688	17,688	17,688						17,688				109	07/01/2048	1.F PL
90265E-AL-4	UDR INC SENIOR CORP_BND 2.950% 09/01/2		01/05/2024	3RDPARTY		6,623,330	7,000,000	7,000,000	7,000,000						7,000,000		(376,670)	(376,670)	73,422	09/01/2026	2.A FE
90276G-AX-0	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM		02/01/2024	3RDPARTY		2,813,625	3,050,000	2,972,439	2,993,356		876		876		2,994,232		(180,607)	(180,607)	22,188	08/15/2050	1.A
90355J-AB-6	USQ1201LLLC USQ1201LLLC 4.540% 07/15/2		01/16/2024	REDEMPTION 100.0000		864,071	864,071	864,071	864,071						864,071				19,614	07/15/2028	1.G PL
904764-BC-0	UNILEVER CAPITAL CORP SENIOR CORP_BND		01/11/2024	3RDPARTY		15,812,518	16,365,000	16,117,725	16,249,475		1,053		1,053		16,250,528		(438,010)	(438,010)	181,379	03/22/2028	1.E FE
907818-EV-6	UNION PACIFIC CORPORATION SENIOR CORP_BN		01/12/2024	3RDPARTY		1,345,760	1,450,000	1,447,811	1,448,444		3		3		1,448,447		(102,688)	(102,688)	22,379	09/10/2038	1.G FE
909318-AA-5	UNITED AIRLINES 2018-1 AA PASS SECURED C		03/01/2024	REDEMPTION 100.0000		99,130	99,130	99,130	99,130						99,130				1,735	09/01/2031	1.E FE
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		02/25/2024	REDEMPTION 100.0000		23,125	23,125	25,280	24,715		(1,590)		(1,590)		23,125				480	08/25/2031	1.E FE
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH SECURED C		02/25/2024	REDEMPTION 100.0000		69,210	69,210	69,210	69,210						69,210				1,575	08/25/2031	2.C FE
90931V-AA-4	UNITED AIRLINES 2018 1A PASS T SECURED C		03/01/2024	REDEMPTION 100.0000		371,739	371,739	371,739	371,739						371,739				6,877	09/01/2031	2.B FE
90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B		03/15/2024	VARIOUS		271,561	271,561	257,604	260,369		11,192		11,192		271,561				7,619	09/15/2051	2.B FE
91324P-DE-9	UNITEDHEALTH GROUP INC SENIOR CORP_BND		02/28/2024	3RDPARTY		2,807,034	3,000,000	2,909,700	2,961,327		1,520		1,520		2,962,847		(155,813)	(155,813)	32,696	10/15/2027	1.F FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS ABS_ABS _		03/20/2024	PAYDOWN		7,364	7,364	7,364	7,364						7,364				62	04/20/2028	1.D FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS ABS_ABS _		02/20/2024	PAYDOWN		17,094	17,094	17,094	17,094						17,094				72	04/20/2028	2.A FE
917435-AA-7	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		01/01/2024	REDEMPTION 100.0000		44,595	44,595	44,431	44,470		125		125		44,595				1,202	07/01/2050	1.D FE
917435-AB-5	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		01/01/2024	REDEMPTION 100.0000		30,000	30,000	28,626	28,882		1,118		1,118		30,000				408	07/01/2050	1.E FE
91752*-AA-7	UTAH SOLAR HOLDINGS LLC CORP_BND 3.590		01/02/2024	REDEMPTION 100.0000		718,024	718,024	718,024	718,024						718,024					12/31/2036	2.C PL
918288-AA-9	VSE VOI MORTGAGE LLC VSTNA_17 SENIOR ABS		03/20/2024	PAYDOWN		10,122,990	10,122,990	9,838,281	9,862,583		260,407		260,407		10,122,990				68,188	03/20/2035	1.A FE
91913Y-AE-0	VALERO ENERGY CORPORATION SENIOR CORP_BN		02/01/2024	VARIOUS																04/15/2032	2.B FE
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND		03/15/2024	REDEMPTION 100.0000		47,454	47,454	47,454	47,454						47,454				322	01/15/2043	1.E
92212K-AA-4	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		03/15/2024	PAYDOWN		157,258	157,258	157,258	157,258						157,258				1,230	07/15/2044	1.G FE
92277G-AJ-6	VENTAS REALTY LP SENIOR CORP_BND 3.250		01/05/2024	3RDPARTY		4,711,800	5,000,000	4,990,550	4,997,377		20		20		4,997,397		(285,597)	(285,597)	37,917	10/15/2026	2.A FE
92331L-AY-6	VENTURE CDO LTD VENTR_15-22A MEZZANIN AB		02/28/2024	3RDPARTY		984,684	1,000,000	1,000,000	1,000,000						1,000,000		(15,316)	(15,316)	28,446	01/15/2031	1.D FE
92343V-EM-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B		01/11/2024	3RDPARTY		1,742,220	1,500,000	1,710,195	1,647,782		(557)		(557)		1,647,224		94,996	94,996	63,984	07/01/2032	2.A FE
924923-AA-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2024	PAYDOWN		125,991	125,991	124,711	124,821		1,170		1,170		125,991				1,600	10/25/2067	1.A FE
924934-AA-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2024	PAYDOWN		609,046	609,046	609,035	610,436		(1,390)		(1,390)		609,046				8,384	06/25/2068	1.A FE
92538B-AA-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2024	PAYDOWN		190,583	190,583	162,710	165,055		25,528		25,528		190,583				254	10/25/2063	1.A FE
92538L-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2024	PAYDOWN		165,823	165,823	146,987	151,312		14,512		14,512		165,823				452	05/26/2065	1.A FE
92539D-AA-6	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2024	PAYDOWN		1,027,238	1,027,238	1,027,230	1,029,034		(1,796)		(1,796)		1,027,238				10,259	03/26/2068	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
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2024	PAYDOWN		353,532	353,532	353,527	349,817		3,715		3,715		353,532				3,024	02/27/2068	1.A FE
92539G-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2024	PAYDOWN		511,020	511,020	510,837	511,511		(491)		(491)		511,020				5,623	03/26/2068	1.A FE
92539T-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2024	PAYDOWN		104,157	104,157	104,156	103,943		214		214		104,157				562	05/25/2068	1.A FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		01/23/2024	3RDPARTY		3,755,331	3,996,947	3,996,947	3,996,947						3,996,947		(241,615)	(241,615)	19,635	06/30/2030	1.F PL
927958-AA-6	VISIO 2023-1 TRUST VISIO_23-1 VISIO_23-1		03/01/2024	PAYDOWN		207,904	207,904	207,904	207,907		(3)		(3)		207,904				2,559	03/25/2058	1.A FE
92915P-AH-8	VOYA CLO LTD INGIM _14-1A SENIOR ABS_ABS		01/18/2024	PAYDOWN		1,118,598	1,118,598	1,089,439	1,097,066		21,531		21,531		1,118,598				19,000	04/18/2031	1.A FE
92917N-AJ-7	VOYA CLO LTD VOYA_19-1A SENIOR ABS_ABS _		01/10/2024	3RDPARTY		687,528	687,184	675,241	678,319		125		125		678,444		9,084	9,084	11,281	04/15/2031	1.A FE
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2024	PAYDOWN		3,881	3,881	3,246	3,505		376		376		3,881				36	06/25/2033	1.A FM
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		02/28/2024	3RDPARTY		123,012	136,182	124,947	128,640		(156)		(156)		128,484		(5,472)	(5,472)	2,052	12/25/2035	1.A FM
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		02/01/2024	PAYDOWN		1,688	1,688	1,549	1,595		93		93		1,688				14	12/25/2035	1.A FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		03/25/2024	PAYDOWN		4,981	4,981	4,620	4,743		239		239		4,981				45	06/25/2044	1.A FM
92936U-AF-6	WP CAREY INC SENIOR CORP_BND 3.850% 07		01/12/2024	3RDPARTY		941,610	1,000,000	988,760	993,302		48		48		993,350		(51,740)	(51,740)	19,464	07/15/2029	2.A FE
92937E-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2024	PAYDOWN		65,474	65,474	60,811	65,474						65,474				230	03/15/2045	1.A
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		03/01/2024	PAYDOWN				37,866	40		(40)		(40)							08/15/2046	1.F FE
92938V-AT-2	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		02/06/2024	3RDPARTY		5,278,465	5,288,381	5,447,288	5,284,380		(2,805)		(2,805)		5,281,575		(3,110)	(3,110)	46,485	03/15/2047	1.A
92938V-AT-2	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2024	PAYDOWN		4,776,619	4,776,619	4,919,986	4,772,998		3,622		3,622		4,776,619				41,389	03/15/2047	1.A
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2024	PAYDOWN		35,378	33,692	16,232	18,178		17,200		17,200		35,378				302	03/25/2047	1.A FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2024	PAYDOWN		7,273	7,249	6,098	6,531		742		742		7,273				49	07/25/2046	1.A FM
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH		03/01/2024	PAYDOWN		20,014	20,014	18,726	19,248		766		766		20,014				164	08/25/2038	1.A FM
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO		01/01/2024	PAYDOWN		518	1,471	1,331	1,276		(758)		(758)		518				7	09/25/2035	2.A FM
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO		03/01/2024	PAYDOWN		1,262	3,216	2,910	2,789		(1,527)		(1,527)		1,262				37	09/25/2035	2.B FM
93934F-HC-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		03/25/2024	PAYDOWN		44,725	44,725	42,882	43,082		1,643		1,643		44,725				221	12/25/2035	1.A FM
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		03/25/2024	PAYDOWN		7,554	9,826	8,444	8,287		(733)		(733)		7,554				109	02/25/2036	3.B FM
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		03/01/2024	PAYDOWN		10,637	9,382	7,928	7,825		2,812		2,812		10,637				93	04/25/2046	1.A FM
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		03/01/2024	PAYDOWN		25,048	14,170	12,363	11,987		13,062		13,062		25,048				249	10/25/2046	1.A FM
94684@-AA-2	WELLS DAIRY INC CORP_BND 6.420% 01/18/		03/06/2024	REDEMPTION 39.9629		187,376	468,876	468,876	468,876		(281,500)		(281,500)		187,376				3,460	01/18/2027	4.A
948741-AM-5	KIMCO REALTY OP LLC SENIOR CORP_BND 3.		02/01/2024	3RDPARTY		4,760,200	5,000,000	4,957,750	4,987,550		420		420		4,987,970		(227,770)	(227,770)	76,465	08/15/2026	2.A FE
94950H-AG-0	WELLFLEET CLO LTD WELF_17-3A MEZZANIN AB		02/28/2024	VARIOUS		2,852,175	3,000,000	2,889,396	2,915,889		2,307		2,307		2,918,196		(66,021)	(66,021)	93,661	01/17/2031	2.C FE
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		03/01/2024	PAYDOWN		14,302	14,302	14,503	15,276		(974)		(974)		14,302				88	07/26/2049	1.A
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		03/01/2024	PAYDOWN		13,130	13,130	13,064	13,035		94		94		13,130				69	07/26/2049	1.A
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		03/01/2024	PAYDOWN		20,226	22,256	19,751	20,897		(671)		(671)		20,226				291	06/25/2037	2.C FM
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WHOLE_CMO		02/28/2024	3RDPARTY		1,029,992	1,126,135	1,117,804	1,128,889		520		520		1,129,409		(99,418)	(99,418)	15,837	08/27/2035	1.A FM
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WHOLE_CMO		02/01/2024	PAYDOWN		11,780	11,780	11,693	11,809		(29)		(29)		11,780				88	08/27/2035	1.A FM
94989C-BC-4	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		02/06/2024	3RDPARTY		8,244,031	8,450,000	8,703,331	8,477,538		(3,727)		(3,727)		8,473,811		(229,780)	(229,780)	59,493	02/15/2048	1.A
94989M-AK-5	WELLS FARGO COMMERCIAL MORTGAG SUB_CMBS		01/18/2024	3RDPARTY		7,577,500	8,000,000	8,127,104	8,025,553		(857)		(857)		8,024,696		(447,196)	(447,196)	49,394	07/15/2058	1.A
94989N-BK-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		02/06/2024	3RDPARTY		5,726,875	5,950,000	6,132,875	5,982,294		(2,362)		(2,362)		5,979,932		(253,057)	(253,057)	48,724	09/17/2058	1.A
94990E-AA-2	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		01/17/2024	3RDPARTY		739,938	800,000	723,000	735,554		642		642		736,196		3,741	3,741	4,473	08/17/2036	1.A FE
95000J-AX-6	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM		02/01/2024	3RDPARTY		7,975,678	8,450,000	8,703,145	8,515,641		(1,070)		(1,070)		8,514,571		(538,894)	(538,894)	59,058	12/15/2059	1.A
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		03/01/2024	PAYDOWN				9,880	6,009		(6,009)		(6,009)						232	01/15/2052	1.A FE
95001T-AA-3	WELLSFARGOMORTGAGEBACKEDSE WFMBS_19-1		03/01/2024	PAYDOWN		16,448	16,448	16,845	16,573		(125)		(125)		16,448				86	11/25/2048	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		03/01/2024	PAYDOWN		79,686	79,686	81,722	80,677		(991)		(991)		79,686				433	09/25/2049	1.A
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		03/01/2024	PAYDOWN				132,769	103,287		(103,287)		(103,287)						3,044	08/15/2052	1.A FE
95040Q-AC-8	WELLTOWER OP LLC SENIOR CORP_BND 4.250		03/21/2024	3RDPARTY		2,942,700	3,000,000	3,147,540	3,038,526		(4,323)		(4,323)		3,034,202		(91,502)	(91,502)	61,625	04/01/2026	2.A FE
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A SENIOR ABS_		02/28/2024	3RDPARTY		884,602	939,969	939,969	939,969						939,969		(55,368)	(55,368)	7,403	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_		03/15/2024	PAYDOWN		3,767	3,767	3,767	3,767						3,767				38	06/15/2049	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
957576-AA-9	WESTERN & SOUTHERN FINANCIAL G SENIOR CO		01/29/2024	3RDPARTY		2,356,313	2,250,000	2,281,883	2,269,559		(130)		(130)		2,269,429		86,883	86,883	70,438	07/15/2033	1.F FE
959802-AM-1	WESTERN UNION CO/THE SENIOR CORP_BND 6		01/05/2024	3RDPARTY		12,207,817	12,272,000	12,266,633	12,268,818		2		2		12,268,821		(61,003)	(61,003)	38,043	06/21/2040	2.B FE
96042Q-AJ-9	WESTLAKE AUTOMOBILE RECEIVABLE SUB ABS_A		01/15/2024	PAYDOWN		489,932	489,932	476,698	486,731		3,201		3,201		489,932				506	11/17/2025	1.A FE
96145D-AD-7	WRKCO INC SENIOR CORP_BND 3.375% 09/15		02/28/2024	3RDPARTY		12,231,687	13,000,000	12,995,216	12,997,866		29		29		12,997,895		(766,208)	(766,208)	152,719	09/15/2027	2.B FE
961548-AV-6	WESTROCK MWV LLC SENIOR CORP_BND 8.200		02/01/2024	VARIOUS																01/15/2030	2.B FE
963320-AR-7	WHIRLPOOL CORPORATION SENIOR CORP_BND		03/01/2024	MATURITY REDEMPTION 100.0000		4,000,000	4,000,000	3,995,720	3,999,915		85		85		4,000,000				80,000	03/01/2024	2.B FE
96928*-FV-4	WILLIAM BLAIR & COMPANY LLC CORP_BND 4		03/15/2024			96,514	96,514	96,514	96,514						96,514				659	09/15/2044	1.E
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		03/01/2024	PAYDOWN		178,548	178,548	174,027	169,999		8,550		8,550		178,548				1,509	06/20/2045	1.A
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		03/01/2024	PAYDOWN		153,310	153,311	147,334	155,859		(2,549)		(2,549)		153,310				609	08/20/2045	1.A
98385X-AM-8	XTO ENERGY INC SENIOR CORP_BND 6.750%		02/06/2024	3RDPARTY		692,790	600,000	752,628	701,912		(539)		(539)		701,373		(8,583)	(8,583)	21,038	08/01/2037	1.D FE
98389B-AR-1	XCEL ENERGY INC SENIOR CORP_BND 3.300%		03/04/2024	3RDPARTY		4,232,159	4,350,000	4,196,333	4,266,135		10,426		10,426		4,276,561		(44,402)	(44,402)	37,881	06/01/2025	2.A FE
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS L ABS_ABS _		03/15/2024	PAYDOWN REDEMPTION 100.0000		66,691	66,691	68,282	66,918		(228)		(228)		66,691				261	11/15/2037	3.B FE
G5814#-AA-2	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		01/02/2024	 REDEMPTION 100.0000		179,021	179,021	179,021	179,021						179,021					06/30/2031	2.C PL
G5814#-AB-0	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		01/02/2024	 REDEMPTION 100.0000		179,021	179,021	179,021	179,021						179,021					06/30/2031	2.C PL
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS CORP_BND		01/02/2024			26,971	26,971	26,971	26,971						26,971					11/26/2027	2.C PL
Q6518#-AB-6	NSW PORTS CORP_BND 3.440% 04/29/27		01/23/2024	3RDPARTY REDEMPTION 100.0000		7,523,440	8,000,000	8,000,000	8,000,000						8,000,000		(476,560)	(476,560)	81,031	04/29/2027	2.B FE
R9836#-AA-6	WELCO ECO SHIP AS SENIOR CORP_BND 5.30		03/31/2024	 REDEMPTION 100.0000		85,208	85,208	84,360	84,712		495		495		85,208				754	04/30/2031	1.G PL
R9836#-AB-4	WELCO ECO SHIP AS SENIOR CORP_BND 5.36		02/29/2024			84,818	84,818	83,970	84,322		496		496		84,818				371	04/30/2031	1.G PL
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C	A	01/11/2024	3RDPARTY		3,174,627	3,422,779	3,422,779	3,422,779						3,422,779		(248,151)	(248,151)	11,053	06/15/2029	1.E FE
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH SECURED C	A	01/22/2024	3RDPARTY		5,793,482	6,225,003	6,225,003	6,225,003						6,225,003		(431,520)	(431,520)	77,202	03/15/2027	1.F FE
013716-AU-9	RIO TINTO ALCAN INC SENIOR CORP_BND 6.	A	01/12/2024	3RDPARTY		1,531,306	1,400,000	1,395,800	1,397,621		8		8		1,397,629		133,677	133,677	7,622	12/15/2033	1.F FE
01626P-AH-9	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	02/28/2024	3RDPARTY		4,759,009	5,000,000	4,794,654			5,303		5,303		4,799,957		(40,948)	(40,948)	104,528	07/26/2027	2.A FE
067901-AA-6	BARRICK GOLD CORP SENIOR CORP_BND 5.80	A	02/01/2024	VARIOUS		1,547,865	1,500,000	1,440,435	1,463,112		101		101		1,463,213		84,653	84,653	14,742	11/15/2034	2.A FE
06849V-AA-1	BARRICK GOLD FINANCE CO SENIOR CORP_BND	A	02/01/2024	VARIOUS		2,569,450	2,500,000	2,405,102	2,441,381		160		160		2,441,542		127,908	127,908	24,569	11/15/2034	2.A FE
10549P-AG-6	BROOKFIELD CORP SENIOR CORP_BND 7.375%	A	02/01/2024	VARIOUS																03/01/2033	1.G FE
11271L-AC-6	BROOKFIELD FINANCE INC SENIOR CORP_BND	A	02/28/2024	3RDPARTY		1,915,511	2,000,000	1,993,080	1,996,871		113		113		1,996,984		(81,473)	(81,473)	46,150	01/25/2028	1.G FE
136375-BQ-4	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	A	02/06/2024	3RDPARTY		832,763	750,000	898,898	850,348		(520)		(520)		849,828		(17,066)	(17,066)	11,023	11/15/2037	1.F FE
13645R-AE-4	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	02/01/2024	VARIOUS																03/15/2033	2.B FE
29250N-BQ-7	ENBRIDGE INC SENIOR CORP BND 5.969% 03	A	03/08/2024	CALL 100.0000		10,000,000	10,000,000	9,999,300			630		630		9,999,930		70	70	298,450	03/08/2026	2.A FE
31745#-AA-9	SHELL ABS_ABS 5.500% 11/15/30		03/08/2024	PAYDOWN		119,235	119,235	119,235	119,235						119,235				596	11/15/2030	1.E PL
318069-A@-0	FINNING INTERNATIONAL INC SENIOR CORP_BN	A	01/19/2024	MATURITY		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				306,000	01/19/2024	2.A FE
56501R-AD-8	MANULIFE FINANCIAL CORP SENIOR CORP_BND	A	01/11/2024	3RDPARTY		19,299,796	19,445,000	20,414,895	20,170,136		(1,199)		(1,199)		20,168,938		(869,141)	(869,141)	375,763	03/04/2046	1.G FE
683715-AC-0	OPEN TEXT CORP SENIOR CORP_BND 144A 3.	A	02/28/2024	3RDPARTY		919,531	1,000,000	1,000,000	1,000,000						1,000,000		(80,469)	(80,469)	20,774	02/15/2028	3.C FE
716442-AH-1	SUNCOR ENERGY INC SENIOR CORP_BND 5.35	A	01/22/2024	3RDPARTY		3,100,447	3,212,000	3,318,195	3,304,737		(534)		(534)		3,304,203		(203,756)	(203,756)	90,217	07/15/2033	2.A FE
71644E-AG-7	SUNCOR ENERGY INC SENIOR CORP_BND 5.95	A	01/05/2024	3RDPARTY		14,561,812	14,620,000	16,386,760	15,754,144		(1,681)		(1,681)		15,752,464		(1,190,651)	(1,190,651)	130,484	05/15/2035	2.A FE
725906-AN-1	BARRICK GOLD CORP SENIOR CORP_BND 6.45	A	01/10/2024	3RDPARTY		1,094,240	1,000,000	1,151,940	1,095,808		(179)		(179)		1,095,629		(1,389)	(1,389)	15,588	10/15/2035	2.A FE
867229-AD-8	SUNCOR ENERGY INC SENIOR CORP_BND 5.95	A	02/01/2024	VARIOUS		2,109,560	2,000,000	2,013,580	2,008,441		(23)		(23)		2,008,417		101,143	101,143	14,875	12/01/2034	2.A FE
878742-AW-5	TECK RESOURCES LTD SENIOR CORP_BND 6.2	A	01/05/2024	3RDPARTY		3,436,639	3,392,000	3,773,864	3,683,909		(230)		(230)		3,683,680		(247,041)	(247,041)	102,467	07/15/2041	2.C FE
87971M-BD-4	TELUS CORPORATION SENIOR CORP_BND 2.80	A	01/29/2024	3RDPARTY		32,322,584	34,400,000	34,121,016	34,307,171		2,358		2,358		34,309,529		(1,986,945)	(1,986,945)	441,467	02/16/2027	2.B FE
89352H-AM-1	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	A	01/05/2024	3RDPARTY		4,684,050	5,000,000	4,977,400	4,985,968		24		24		4,985,992		(301,942)	(301,942)	82,222	03/01/2034	2.B FE
00033@-AA-7	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	03/31/2024	PAYDOWN REDEMPTION 100.0000																12/31/2057	1.F PL
00033@-AA-7	FINANCIAL CREDIT INVESTMENT II ABS_ABS		02/29/2024			19,218	19,218	19,218	19,155						19,218				99	12/31/2057	1.F PL
00119M-AG-4	AGL CLO 3 LTD AGL_20-3A ABS_ABS _3 144A	D	01/17/2024	3RDPARTY		12,307,680	12,320,000	12,320,000	12,320,000						12,320,000		(12,320)	(12,320)	253,683	01/18/2033	1.F FE
001746-AS-5	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A	D	02/08/2024	3RDPARTY		6,793,200	6,800,000	6,800,000	6,800,000						6,800,000		(6,800)	(6,800)	110,411	05/27/2031	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
001746-AU-0	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A	D	01/30/2024	3RDPARTY		8,964,000	9,000,000	9,000,000	9,000,000						9,000,000		(36,000)	(36,000)	143,406	05/26/2031	2.B FE
00176A-BC-8	AMERICAN MONEY MANAGEMENT CORP MEZZANIN	D	01/25/2024	3RDPARTY		6,101,640	6,120,000	6,120,000	6,120,000						6,120,000		(18,360)	(18,360)	116,823	04/30/2031	1.F FE
00176A-BD-6	AMERICAN MONEY MANAGEMENT CORP SENIOR AB	D	02/05/2024	3RDPARTY		4,975,000	5,000,000	5,000,000	5,000,000						5,000,000		(25,000)	(25,000)	117,997	04/30/2031	2.B FE
00176C-AU-5	AMERICAN MONEY MANAGEMENT CORP SENIOR AB	D	01/30/2024	3RDPARTY		4,987,500	5,000,000	5,000,000	5,000,000						5,000,000		(12,500)	(12,500)	96,034	11/10/2030	2.B FE
007924-AJ-2	AEGON LTD SUB CORP_BND 5.500% 04/11/48	D	02/28/2024	3RDPARTY		960,590	1,000,000	1,000,000	1,000,000						1,000,000		(39,410)	(39,410)	20,931	04/11/2048	2.C FE
00900G-AJ-4	AIMCO AIMCO_18-AA MEZZANIN ABS_ABS _18-A	D	01/17/2024	3RDPARTY		4,290,188	4,350,000	4,350,000	4,350,000						4,350,000		(59,813)	(59,813)	92,299	04/17/2031	2.C FE
00900L-AL-8	AIMCO AIMCO_15-AA ABS_ABS _15-AA 144A	D	01/17/2024	PAYDOWN		166,667	166,667	162,167	163,969		2,697		2,697		166,667				2,817	10/17/2034	1.A FE
00900P-AJ-4	AIMCO_18-BA MEZZANIN ABS_ABS _18-B 144A	D	01/17/2024	3RDPARTY		4,999,000	5,000,000	5,000,000	5,000,000						5,000,000		(1,000)	(1,000)	114,171	01/15/2032	2.C FE
016269-AC-6	ALINEA CLO LTD ALINE_18-1A MEZZANIN ABS_	D	02/02/2024	3RDPARTY		6,271,130	6,290,000	6,290,000	6,290,000						6,290,000		(18,870)	(18,870)	144,053	07/21/2031	1.E FE
016269-AD-4	ALINEA CLO LTD ALINE_18-1A ABS_ABS _18-1	D	02/01/2024	3RDPARTY		9,930,000	10,000,000	10,000,000	10,000,000						10,000,000		(70,000)	(70,000)	262,942	07/20/2031	2.B FE
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH ANCHC_13-	D	01/16/2024	PAYDOWN		451,090	451,090	442,971	445,838		5,252		5,252		451,090				8,220	10/13/2030	1.A FE
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	01/09/2024	3RDPARTY		226,519	226,406	226,406	226,406						226,406		113	113	3,077	01/28/2031	1.A FE
036011-AN-4	ANNISA CLO LTD ANNSA_16-2A MEZZANIN ABS_	D	01/30/2024	3RDPARTY		4,915,350	4,950,000	4,950,000	4,950,000						4,950,000		(34,650)	(34,650)	123,952	07/20/2031	2.C FE
03759C-AS-9	APIDOS CLO APID_16-24A ABS_ABS _16-24A 1	D	01/22/2024	PAYDOWN		45,519	45,519	44,339	44,762		757		757		45,519				788	10/20/2030	1.A FE
03764Q-BJ-0	APIDOS CLO APID_13-15A SUB ABS_ABS _13-1	D	02/02/2024	3RDPARTY		6,089,400	6,120,000	6,120,000	6,120,000						6,120,000		(30,600)	(30,600)	139,233	04/20/2031	1.F FE
03764Q-BL-5	APIDOS CLO APID_13-15A SUB ABS_ABS _13-1	D	02/02/2024	3RDPARTY		7,417,500	7,500,000	7,500,000	7,500,000						7,500,000		(82,500)	(82,500)	189,931	04/20/2031	2.C FE
03765L-AP-7	APIDOS CLO APID_15-20A APID_15-20A 6.6	D	01/16/2024	PAYDOWN		162,500	162,500	158,681	160,043		2,457		2,457		162,500				2,805	07/16/2031	1.A FE
03765L-AX-0	APID_15-20AR MEZZANIN ABS_ABS _15-20AR 1	D	02/12/2024	3RDPARTY		5,915,788	5,950,000	5,950,000	5,950,000						5,950,000		(34,213)	(34,213)	171,715	07/16/2031	2.C FE
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1	D	01/09/2024	3RDPARTY		4,198,074	4,200,384	4,158,380	4,163,521		424		424		4,163,945		34,129	34,129	65,026	07/18/2029	1.A FE
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1	D	01/18/2024	PAYDOWN		3,345,763	3,345,763	3,272,156	3,288,065		57,697		57,697		3,345,763				56,061	07/18/2029	1.A FE
03767C-AE-0	APIDOS CLO APID_17-28A MEZZANIN ABS_ABS	D	02/09/2024	3RDPARTY		11,607,813	11,875,000	11,875,000	11,875,000						11,875,000		(267,188)	(267,188)	312,189	01/20/2031	2.C FE
03767J-AF-2	APIDOS CLO APID_17-27A ABS_ABS _17-27A 1	D	01/17/2024	PAYDOWN		2,404,688	2,404,688	2,350,633	2,361,428		43,260		43,260		2,404,688				40,525	07/17/2030	1.A FE
03881C-AA-9	ARBORREALTYCOLLATERALIZEDLO ABS_ABS _21-	D	03/15/2024	PAYDOWN		1,009,996	1,009,996	1,001,316	1,003,372		6,624		6,624		1,009,996				12,893	12/17/2035	1.A FE
04016L-AQ-0	ARES CLO LTD ARES_17-42A ARES_17-42A 6	D	03/15/2024	PAYDOWN		856,603	856,603	839,899	845,589		11,014		11,014		856,603				21,345	01/24/2028	1.A FE
04016Q-AD-8	ARES CLO LTD ARES_17-45A MEZZANIN ABS_AB	D	02/05/2024	3RDPARTY		5,829,525	5,850,000	5,850,000	5,850,000						5,850,000		(20,475)	(20,475)	160,983	10/15/2030	2.C FE
04016V-AG-0	ARES CLO LTD ARES_18-47A MEZZANIN ABS_AB	D	02/12/2024	3RDPARTY		6,252,750	6,300,000	6,300,000	6,300,000						6,300,000		(47,250)	(47,250)	156,406	04/15/2030	1.F FE
04016V-AJ-4	ARES CLO LTD ARES_18-47A MEZZANIN ABS_AB	D	01/19/2024	3RDPARTY		14,767,500	15,000,000	15,000,000	15,000,000						15,000,000		(232,500)	(232,500)	342,132	04/15/2030	2.C FE
04017J-AG-6	ARES CLO LTD ARES_18-49A MEZZANIN ABS_AB	D	01/25/2024	3RDPARTY		9,945,000	10,000,000	10,000,000	10,000,000						10,000,000		(55,000)	(55,000)	207,347	07/22/2030	1.F FE
04017J-AJ-0	ARES CLO LTD ARES_18-49A MEZZANIN ABS_AB	D	01/31/2024	3RDPARTY		8,432,000	8,500,000	8,500,000	8,500,000						8,500,000		(68,000)	(68,000)	208,643	07/22/2030	2.C FE
04941Y-AL-3	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN	D	02/21/2024	3RDPARTY		6,708,200	6,800,000	6,800,000	6,800,000						6,800,000		(91,800)	(91,800)	171,774	07/26/2031	1.E FE
04965L-AL-2	ATRIUM CDO CORP ATRM_14-C MEZZANIN ABS_A	D	01/29/2024	3RDPARTY		3,391,500	3,400,000	3,351,720	3,414,645		(298)		(298)		3,414,347		(22,847)	(22,847)	76,744	08/23/2030	1.F FE
04966H-AC-0	ATRIUM CDO CORP ATRM_13A ATRM_13A 6.82	D	03/13/2024	PAYDOWN		1,000,000	1,000,000	970,000	976,872		23,128		23,128		1,000,000				27,176	11/21/2030	1.A FE
				REDEMPTION 100.0000																	
05256L-AB-9	AUSTRALIA PACIFIC LNG PTY LTD SENIOR COR	D	03/29/2024			375,000	375,000	375,000	375,000						375,000					09/30/2030	2.B FE
05683F-AJ-8	BAIN CAPITAL CREDIT CLO BCC_20 ABS_ABS _	D	02/22/2024	3RDPARTY		2,591,235	2,588,000	2,567,943	2,570,938		901		901		2,571,838		19,397	19,397	63,718	01/20/2032	1.A FE
05964H-AJ-4	BANCO SANTANDER SA SENIOR CORP_BND 4.3	D	02/28/2024	3RDPARTY		959,875	1,000,000	1,000,000	1,000,000						1,000,000		(40,126)	(40,126)	16,543	04/12/2028	1.G FE
067316-AD-1	BACARDI LTD SENIOR CORP_BND 144A 2.750	D	01/29/2024	3RDPARTY		33,028,450	35,000,000	34,921,110	34,977,761		701		701		34,978,462		(1,950,012)	(1,950,012)	521,354	07/15/2026	2.C FE
06759F-AB-2	BABSON CLO LTD BABSN_15-2A SENIOR ABS_AB	D	01/10/2024	3RDPARTY		590,225	589,924	585,500	586,267		54		54		586,322		3,904	3,904	9,453	10/20/2030	1.A FE
06759F-AG-1	BABSON CLO LTD BABSN_15-2A SENIOR ABS_AB	D	01/26/2024	3RDPARTY		11,922,578	11,937,500	11,937,500	11,937,500						11,937,500		(14,922)	(14,922)	291,545	10/20/2030	2.C FE
06759M-AL-5	BABSON CLO LTD BABSN_16-1A ABS_ABS _16-1	D	02/01/2024	3RDPARTY		6,796,600	6,800,000	6,800,000	6,800,000						6,800,000		(3,400)	(3,400)	153,939	07/23/2030	1.E FE
06760X-AJ-3	BABSON CLO LTD BABSN_18-4A MEZZANIN ABS_	D	01/18/2024	3RDPARTY		5,469,750	5,500,000	5,500,000	5,500,000						5,500,000		(30,250)	(30,250)	128,021	10/15/2030	2.C FE
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	01/11/2024	3RDPARTY		1,018,995	1,018,791	1,009,418	1,010,347		174		174		1,010,521		8,474	8,474		10/15/2030	1.A FE
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	01/16/2024	PAYDOWN		156,994	156,994	155,550	155,693		1,301		1,301		156,994				19,848	10/15/2030	1.A FE
08179L-AA-9	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	01/09/2024	3RDPARTY		672,089	671,954	665,403	666,355		94		94		666,449		5,640	5,640	10,345	04/20/2031	1.A FE
08179L-AG-6	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	01/18/2024	3RDPARTY		9,882,845	9,940,000	9,940,000	9,940,000						9,940,000		(57,155)	(57,155)	192,775	04/20/2031	1.F FE
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT ABS_ABS	D	01/16/2024	PAYDOWN		700,625	700,625	691,445	695,403		5,222		5,222		700,625				11,684	07/16/2029	1.A FE
08180F-BL-4	BENEFITSTREETPARTNERSCLOLT BSP_14-4A 7	D	03/14/2024	PAYDOWN		2,000,000	2,000,000	1,982,000	1,982,347		17,653		17,653		2,000,000				63,206	01/20/2032	1.F FE
08181B-AU-3	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	01/31/2024	3RDPARTY		6,764,640	6,800,000	6,800,000	6,800,000						6,800,000		(35,360)	(35,360)	151,074	07/20/2031	1.F FE
08181J-AA-0	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	01/22/2024	PAYDOWN		14,480	14,480	14,097	14,235		245		245		14,480				256	04/20/2031	1.A FE
08181J-AD-4	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	02/06/2024	3RDPARTY		9,585,600	9,600,000	9,600,000	9,600,000						9,600,000		(14,400)	(14,400)	231,248	04/20/2031	1.F FE
				REDEMPTION 100.0000																	
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI CORP_BND	D	02/15/2024			50,218	50,218	50,218	50,218						50,218				1,481	02/15/2042	2.A PL
09628J-AL-5	BLUEMOUNTAINCLOLTDBLUEM_15- BLUEM_15-3R	D	01/22/2024	PAYDOWN		33,136	33,136	32,333	32,595		541		541		33,136				578	04/21/2031	1.A FE
10806J-AA-1	BRIDGE STREET CLO II LTD BRDGS ABS_ABS	D	01/17/2024	3RDPARTY		1,499,295	1,500,000	1,502,550	1,501,996		17		17		1,502,013		(2,718)	(2,718)	26,191	07/20/2034	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
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	D	03/20/2024	VARIOUS		200,229	200,229	200,229	200,229						200,229				2,065	03/20/2033	2.A FE
12549A-AS-9	CIFC FUNDING LTD CIFC_13-1A MEZZANIN ABS	D	02/05/2024	3RDPARTY		6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				196,438	07/16/2030	2.C FE
12549B-AW-8	CIFC FUNDING LTD CIFC_13-2A SUB ABS_ABS	D	02/06/2024	3RDPARTY		4,947,500	5,000,000	5,000,000	5,000,000						5,000,000		(52,500)	(52,500)	136,363	10/18/2030	2.C FE
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	02/01/2024	3RDPARTY																04/19/2029	1.A FE
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	01/19/2024	PAYDOWN		307,573	307,573	301,576	303,587		3,986		3,986		307,573				5,131	04/19/2029	1.A FE
12551A-AL-9	CIFC FUNDING LTD CIFC_17-1A SENIOR ABS_A	D	02/21/2024	PAYDOWN		4,928,087	4,928,087	4,854,165	4,869,458		58,629		58,629		4,928,087				107,172	04/23/2029	1.A FE
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	D	01/24/2024	PAYDOWN		245,945	245,945	241,229	242,059		3,886		3,886		245,945				4,155	10/24/2030	1.A FE
12551Y-AE-3	CIFC FUNDING LTD CIFC_18-3A MEZZANIN ABS	D	02/06/2024	3RDPARTY		3,398,300	3,400,000	3,400,000	3,400,000						3,400,000		(1,700)	(1,700)	80,454	07/18/2031	1.E FE
12551Y-AG-8	CIFC FUNDING LTD CIFC_18-3A MEZZANIN ABS	D	01/22/2024	3RDPARTY		5,496,425	5,500,000	5,500,000	5,500,000						5,500,000		(3,575)	(3,575)	127,274	07/18/2031	2.C FE
12555X-AA-9	CIFC FUNDING LTD CIFC_19-6A ABS_ABS _19-	D	01/09/2024	3RDPARTY		2,001,200	2,000,000	1,986,500	1,988,129		121		121		1,988,250		12,950	12,950	33,763	01/18/2033	1.A FE
12563T-AB-6	CK HUTCHISON INTERNATIONAL 16 SENIOR CO	D	01/05/2024	3RDPARTY		14,136,900	15,000,000	14,802,150	14,939,555		468		468		14,940,024		(803,124)	(803,124)	110,000	10/03/2026	1.F FE
141312-AG-3	CARBONE CLO LTD CRBN_17-1A MEZZANIN ABS_	D	01/24/2024	3RDPARTY		8,849,250	9,000,000	9,000,000	9,000,000						9,000,000		(150,750)	(150,750)	202,699	01/20/2031	2.C FE
14307P-AJ-4	CGMS_18-17A MEZZANIN ABS_ABS _18-17A 144	D	02/05/2024	3RDPARTY		4,057,560	4,080,000	4,080,000	4,080,000						4,080,000		(22,440)	(22,440)	84,952	04/30/2031	1.E FE
14310B-AS-0	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN	D	01/30/2024	3RDPARTY		7,194,600	7,200,000	7,200,000	7,200,000						7,200,000		(5,400)	(5,400)	142,030	08/14/2030	2.C FE
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	02/14/2024	PAYDOWN		162,152	162,152	159,202	159,618		2,534		2,534		162,152				2,731	08/14/2030	1.A FE
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	01/17/2024	PAYDOWN		194,363	194,363	189,421	190,717		3,646		3,646		194,363				3,295	04/17/2031	1.A FE
14311X-AA-0	CARLYLEGLOBALMARKETSTRATEGI SENIOR ABS_A	D	03/11/2024	PAYDOWN		10,242,586	10,242,586	9,971,158	10,059,361		183,225		183,225		10,242,586				262,481	04/20/2031	1.A FE
14311X-AE-2	CARLYLEGLOBALMARKETSTRATEGI CGMS_18-1	D	02/21/2024	3RDPARTY		4,395,690	4,420,000	4,420,000	4,420,000						4,420,000		(24,310)	(24,310)	116,064	04/21/2031	1.E FE
14311X-AE-2	CARLYLEGLOBALMARKETSTRATEGI CGMS_18-1	D	03/11/2024	PAYDOWN		2,080,000	2,080,000	2,080,000	2,080,000						2,080,000				61,916	04/21/2031	1.E FE
14311X-AG-7	CARLYLEGLOBALMARKETSTRATEGI MEZZANIN ABS	D	02/06/2024	3RDPARTY		8,901,000	9,000,000	9,000,000	9,000,000						9,000,000		(99,000)	(99,000)	233,445	04/20/2031	2.C FE
14312E-AS-2	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN	D	02/08/2024	3RDPARTY		10,447,500	10,500,000	10,500,000	10,500,000						10,500,000		(52,500)	(52,500)	272,022	01/14/2032	1.F FE
15032A-AN-7	CEDAR FUNDING V CLO LTD CEDF_1 SENIOR AB	D	01/17/2024	PAYDOWN		94,842	94,842	93,182	93,668		1,174		1,174		94,842				1,640	07/17/2031	1.A FE
15032F-AA-4	CEDAR FUNDING LTD CEDF_18-7A SENIOR ABS_	D	01/22/2024	PAYDOWN		133,193	133,193	131,062	131,542		1,652		1,652		133,193				2,322	01/21/2031	1.A FE
15033E-AA-6	CEDAR FUNDING LTD CEDF_18-9A SENIOR ABS_	D	01/22/2024	PAYDOWN		111,135	111,135	109,162	109,697		1,438		1,438		111,135				1,932	04/21/2031	1.A FE
15137E-BJ-1	CENT CLO LP CECLO_14-21A SUB ABS_ABS _14	D	02/15/2024	3RDPARTY		8,752,500	9,000,000	8,822,700	8,994,463		275		275		8,994,738		(242,238)	(242,238)	256,250	07/27/2030	2.C FE
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO	D	01/08/2024	3RDPARTY		23,620,950	25,000,000	24,925,750	24,978,142		188		188		24,978,329		(1,357,379)	(1,357,379)	225,313	09/06/2026	1.D FE
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SENIOR CO	D	01/05/2024	VARIOUS		11,457,722	10,142,000	12,364,738	11,637,245		(1,679)		(1,679)		11,635,567		(177,845)	(177,845)	155,004	10/15/2037	1.G FE
22535W-AB-3	CREDIT AGRICOLE SA LONDON BRA SRBN CORP	D	02/28/2024	3RDPARTY		3,872,736	4,000,000	3,979,920	3,993,027		345		345		3,993,373		(120,636)	(120,636)	104,500	01/10/2027	1.G FE
23636A-AR-2	DANSKE BANK A/S SRBN CORP_BND 144A 4.3	D	02/28/2024	3RDPARTY		1,933,721	2,000,000	1,997,440	1,998,724		42		42		1,998,765		(65,044)	(65,044)	18,472	06/12/2028	2.A FE
23636A-BC-4	DANSKE BANK A/S SRBN CORP_BND 144A 4.2	D	01/05/2024	3RDPARTY		22,488,413	23,343,000	23,343,000	23,343,000						23,343,000		(854,587)	(854,587)	273,116	04/01/2028	2.A FE
262431-AF-6	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	02/05/2024	3RDPARTY		8,071,650	8,100,000	8,100,000	8,100,000						8,100,000		(28,350)	(28,350)	228,030	07/15/2030	2.B FE
26245X-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	01/17/2024	3RDPARTY		1,373,281	1,375,000	1,320,000	1,325,878		1,558		1,558		1,327,436		45,845	45,845	26,156	07/17/2034	1.C FE
26249K-AZ-4	DRYDEN SENIOR LOAN FUND DRSLF SECURED AB	D	01/16/2024	PAYDOWN		85,974	85,974	84,538	84,818		1,156		1,156		85,974				1,467	04/15/2029	1.A FE
26249K-BB-6	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _1	D	01/16/2024	3RDPARTY		999,000	1,000,000	985,500	986,907		142		142		987,049		11,951	11,951	18,549	04/16/2029	1.C FE
26251B-AN-6	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _1	D	01/17/2024	3RDPARTY		2,000,860	2,000,000	1,944,900	1,959,159		704		704		1,959,862		40,998	40,998	26,368	08/15/2030	1.C FE
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	02/08/2024	3RDPARTY		5,125,978	5,136,250	5,136,250	5,136,250						5,136,250		(10,273)	(10,273)	111,632	08/15/2030	2.B FE
26251N-AD-2	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	02/05/2024	3RDPARTY		3,394,900	3,400,000	3,400,000	3,400,000						3,400,000		(5,100)	(5,100)	82,796	07/15/2031	1.E FE
26251N-AE-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	01/26/2024	3RDPARTY		4,461,750	4,500,000	4,500,000	4,500,000						4,500,000		(38,250)	(38,250)	114,545	07/15/2031	2.C FE
26252N-AU-3	DRYDEN SENIOR LOAN FUND DRSLF SUB ABS_AB	D	02/28/2024	3RDPARTY		966,679	1,000,000	1,000,000	1,000,000						1,000,000		(33,321)	(33,321)	25,178	05/15/2032	2.C FE
28621Y-AC-9	AIMPT_20-11A ABS_ABS _20-11 144A 7.226%	D	01/17/2024	3RDPARTY		3,379,906	3,400,000	3,400,000	3,400,000						3,400,000		(20,094)	(20,094)	65,524	04/15/2033	1.C FE
29002V-AA-6	ELM10_21-3A SENIOR ABS_ABS _21-3A 144A	D	02/21/2024	3RDPARTY		5,006,500	5,000,000	4,927,500	4,936,966		2,316		2,316		4,939,282		67,218	67,218	117,119	10/20/2034	1.A FE
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS L SENIOR CO	D	02/06/2024	3RDPARTY		1,788,518	1,650,000	1,577,169	1,603,098		307		307		1,603,405		185,112	185,112	65,129	07/15/2034	1.G FE
29359U-AB-5	ENSTAR GROUP LTD SENIOR CORP_BND 4.950	D	02/28/2024	VARIOUS		6,776,392	7,000,000	6,978,336	6,983,863		282		282		6,984,145		(207,753)	(207,753)	66,413	06/01/2029	2.B FE
30217A-AB-9	EXPERIAN FINANCE PLC SENIOR CORP_BND 144	D	01/11/2024	3RDPARTY		5,212,666	5,350,000	5,345,667	5,347,575		18		18		5,347,592		(134,927)	(134,927)	104,214	02/01/2029	2.A FE
314890-AA-2	FERGUSON FINANCE PLC SENIOR CORP_BND 144	D	01/10/2024	VARIOUS		10,749,022	11,000,000	10,961,500	10,979,315		95		95		10,979,410		(230,388)	(230,388)	104,325	10/24/2028	2.B FE
33882G-AE-8	FLATIRON CLO LTD FLAT_17-1A ABS_ABS _17-	D	02/15/2024	PAYDOWN		251,018	251,018	246,048	247,449		3,570		3,570		251,018				4,248	05/15/2030	1.A FE
33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A SENIOR ABS_A	D	01/17/2024	PAYDOWN		1,592,073	1,592,073	1,553,504	1,566,669		25,404		25,404		1,592,073				26,912	04/17/2031	1.A FE
36319T-AN-6	GALAXY CLO LTD GALXY_17-23A SENIOR ABS_A	D	02/23/2024	PAYDOWN		4,464,799	4,464,799	4,387,062	4,404,485		60,314		60,314		4,464,799				94,071	04/24/2029	1.A FE
36319X-AE-7	GALAXY CLO LTD GALXY_18-25A ABS_ABS _18-	D	02/05/2024	3RDPARTY		4,076,940	4,080,000	4,080,000	4,080,000						4,080,000		(3,060)	(3,060)	90,835	10/15/2031	1.E FE
36319X-AG-2	GALAXY CLO LTD GALXY_18-25A SUB ABS_ABS	D	01/26/2024	3RDPARTY		9,995,000	10,000,000	10,000,000	10,000,000						10,000,000		(5,000)	(5,000)	235,415	10/25/2031	2.C FE
36320M-AS-7	GALAXY CLO LTD GALXY_20A MEZZANIN ABS_AB	D	01/29/2024	3RDPARTY		9,445,824	9,522,000	9,522,000	9,522,000						9,522,000		(76,176)	(76,176)	225,273	04/20/2031	2.B FE
36321B-AC-5	GALAXYCLOLTDGALXY_17-24A GALXY_17-24A	D	03/07/2024	PAYDOWN		6,894,000	6,894,000	6,659,291	5,704,438		199,562		199,562		6,894,000				181,849	01/15/2031	1.E FE
36321J-AC-8	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	D	01/16/2024	PAYDOWN		171,850	171,850	168,361	169,529		2,321		2,321		171,850				2,967	07/15/2031	1.A FE
36321J-AE-4	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	D	01/16/2024	PAYDOWN		77,332	77,332	75,933	76,402		930		930		77,332				1,375	07/15/2031	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
375415-AA-4	GILBERT PARK CLO LTD GILBT_17 SENIOR ABS	D	01/16/2024	PAYDOWN		178,749	178,749	175,621	176,770		1,979		1,979		178,749				3,127	10/15/2030	1.A FE
38123H-AN-4	GOLDENTREELOANOPPORTUNITIES GOLD3_9R-R	D	03/01/2024	PAYDOWN		2,880,116	2,880,116	2,846,448	2,855,138		24,978		24,978		2,880,116				55,242	10/29/2029	1.A FE
38137M-AR-8	GOLDEN TREE LOAN OPPORTUNITIES SUB ABS_A	D	02/12/2024	3RDPARTY		5,080,000	5,080,000	5,080,000	5,080,000						5,080,000				122,332	07/21/2030	1.F FE
38137M-AT-4	GOLDENTREE LOAN OPPORTUNITIES MEZZANIN A	D	01/23/2024	3RDPARTY		5,247,375	5,250,000	5,250,000	5,250,000						5,250,000		(2,625)	(2,625)	117,488	07/21/2030	2.C FE
38137P-AW-0	GOLDENTREE LOAN OPPORTUNITIES MEZZANIN A	D	02/14/2024	3RDPARTY		5,780,000	5,780,000	5,780,000	5,780,000						5,780,000				148,203	07/21/2031	1.F FE
38138B-AL-4	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	D	02/05/2024	3RDPARTY		5,440,000	5,440,000	5,440,000	5,440,000						5,440,000				125,717	04/20/2030	1.F FE
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	D	02/13/2024	3RDPARTY		10,502,625	10,500,000	10,500,000	10,500,000						10,500,000		2,625	2,625	291,079	07/20/2030	1.F FE
38175G-AG-8	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	D	02/28/2024	3RDPARTY		688,939	700,000	700,000	700,000						700,000		(11,061)	(11,061)	21,142	01/20/2031	2.C FE
38178E-AG-0	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _	D	02/28/2024	3RDPARTY		1,959,736	2,000,000	1,999,970	1,999,974		(18)		(18)		1,999,956		(40,220)	(40,220)	59,678	07/25/2033	1.F FE
39862E-AA-2	GRIPPEN PARK CLO LTD GRIPP_17 ABS_ABS _1	D	01/22/2024	PAYDOWN		686,360	686,360	674,348	676,898		9,462		9,462		686,360				12,433	01/22/2030	1.A FE
402563-AJ-9	GULFSTREAMMERIDIAN1LTDGSM GSM_20-IA 9.	D	03/06/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				72,005	04/15/2033	2.C FE
404280-CT-4	HSBC HOLDINGS PLC HSBCHOLDINGSPLC 2.80	D	03/27/2024	3RDPARTY		418,720	500,000	413,291			671		671		413,962		4,758	4,758	4,829	05/24/2032	1.G FE
40436K-AC-9	HIGHBRIDGELOANMANAGEMENTLTD HLM_15-6R	D	02/05/2024	PAYDOWN		1,043,496	1,043,496	1,019,704	1,023,576		19,919		19,919		1,043,496				17,552	02/05/2031	1.A FE
40437H-AJ-0	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN	D	02/20/2024	3RDPARTY		7,093,440	7,200,000	7,200,000	7,200,000						7,200,000		(106,560)	(106,560)	213,828	07/20/2030	2.C FE
44330D-AL-4	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN	D	02/02/2024	3RDPARTY		10,416,000	10,500,000	10,500,000	10,500,000						10,500,000		(84,000)	(84,000)	272,262	10/20/2029	2.C FE
449258-AD-4	ICG US CLO LTD ICG_18-1A SENIOR ABS_ABS	D	02/28/2024	3RDPARTY		1,454,470	1,550,000	1,550,000	1,550,000						1,550,000		(95,530)	(95,530)	45,447	04/21/2031	2.C FE
				REDEMPTION 100.0000																	
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	D	03/20/2024			119,363	119,363	119,363	119,363						119,363				1,155	05/20/2033	1.F PL
46132F-AC-4	INVESCO FINANCE PLC SENIOR CORP_BND 5.	D	02/01/2024	VARIOUS																11/30/2043	2.A FE
46603V-AC-9	IVYHILLMIDDLEMARKETCREDIT IVYH_14A 7.9	D	03/08/2024	PAYDOWN		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				345,916	04/18/2030	1.F FE
48252K-AG-4	KKR FINANCIAL CLO LTD KKR_21 MEZZANIN AB	D	02/28/2024	3RDPARTY		985,257	1,000,000	1,000,000	1,000,000						1,000,000		(14,743)	(14,743)	31,090	04/15/2031	2.C FE
494386-AB-1	KIMBERLY CLARK DE MEXICO SAB D SENIOR CO	D	02/01/2024	VARIOUS																04/08/2024	1.G FE
50184K-BL-1	LCM LTD PARTNERSHIP LCM_13A ABS_ABS _13-	D	01/19/2024	PAYDOWN		1,075,368	1,075,368	1,058,162	1,064,130		11,238		11,238		1,075,368				17,941	07/19/2027	1.A FE
50188Y-AE-4	LCM LTD PARTNERSHIP LCM_24A MEZZANIN ABS	D	01/22/2024	PAYDOWN		62,176	62,176	60,591	60,910		1,267		1,267		62,176				1,081	03/20/2030	1.A FE
				REDEMPTION 100.0000																	
53566T-AA-9	LINE ONE PERU METRO EXPANSION SECURED CO	D	01/10/2024			385,382	385,382	385,382	385,382						385,382				4,564	01/10/2033	2.C FE
				REDEMPTION 100.0000																	
53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED CO	D	01/10/2024			287,928	287,928	287,928	287,928						287,928				3,410	04/10/2033	2.C FE
55608X-AB-3	MACQUARIE BANK LTD SUB CORP_BND 144A 4	D	03/21/2024	3RDPARTY		1,223,999	1,237,000	1,253,291	1,240,290		(520)		(520)		1,239,770		(15,771)	(15,771)	17,589	06/10/2025	2.B FE
55818K-AV-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/23/2024	PAYDOWN		340,816	340,816	334,511	335,786		5,030		5,030		340,816				5,696	07/23/2029	1.A FE
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/19/2024	PAYDOWN		77,082	77,082	75,556	75,951		1,131		1,131		77,082				1,302	04/19/2030	1.A FE
55819B-AW-0	MADISONPARKFUNDINGLTDMDPK_ MDPK_18-RR	D	01/22/2024	PAYDOWN		28,005	28,005	27,472	27,558		447		447		28,005				468	10/21/2030	1.A FE
55819J-AN-3	MADISONPARKFUNDINGLTDMDPK_ SENIOR ABS_AB	D	02/21/2024	3RDPARTY		5,006,250	5,000,000	4,927,500	4,936,328		2,102		2,102		4,938,430		67,820	67,820	120,259	10/15/2032	1.A FE
55819Y-AA-8	MADISON PARK FUNDING LTD MDPK ABS_ABS _2	D	01/29/2024	PAYDOWN		285,790	285,790	280,905	281,985		3,805		3,805		285,790				4,950	07/29/2030	1.A FE
55820R-AJ-1	MADISON PARK FUNDING LTD MDPK MDPK_17-25	D	01/25/2024	PAYDOWN		1,095,979	1,095,979	1,074,897	1,079,100		16,879		16,879		1,095,979				18,513	04/25/2029	1.A FE
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/29/2024	PAYDOWN		170,844	170,844	167,563	168,221		2,623		2,623		170,844				2,953	07/27/2031	1.A FE
55820Y-AA-5	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/22/2024	PAYDOWN		14,486	14,486	14,315	14,366		120		120		14,486				254	04/22/2030	1.A FE
55821C-AA-2	ATRIUM CDO CORP ATRM_9A SENIOR ABS_ABS _	D	02/28/2024	PAYDOWN		60,824	60,824	59,437	59,664		1,159		1,159		60,824				1,032	05/28/2030	1.A FE
56577Q-AE-7	MARATHON CLO LTD MCLO_18-11A SENIOR ABS_	D	02/28/2024	3RDPARTY		1,248,710	1,300,000	1,300,000	1,300,000						1,300,000		(51,290)	(51,290)	35,242	04/21/2031	1.F FE
58533E-AC-7	MEITUAN SENIOR CORP_BND 144A 3.050% 10	D	02/29/2024	3RDPARTY		1,688,260	2,000,000	1,997,260	1,998,042		45		45		1,998,087		(309,827)	(309,827)	21,350	10/28/2030	2.C FE
59801M-AJ-7	MIDOCEAN CREDIT CLO VIII LLC M ABS_ABS _	D	02/22/2024	3RDPARTY		8,778,000	9,000,000	9,000,000	9,000,000						9,000,000		(222,000)	(222,000)	198,955	02/20/2031	2.C FE
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	01/16/2024	PAYDOWN		95,205	95,205	93,539	93,825		1,381		1,381		95,205				1,600	10/15/2029	1.A FE
64129U-BS-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	01/22/2024	PAYDOWN		1,053,468	1,053,468	1,034,322	1,038,501		14,967		14,967		1,053,468				17,851	04/22/2029	1.A FE
64130P-AJ-2	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A	D	01/16/2024	3RDPARTY		7,934,000	8,000,000	8,000,000	8,000,000						8,000,000		(66,000)	(66,000)	170,549	04/20/2030	2.C FE
64130X-AE-6	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A	D	01/19/2024	3RDPARTY		6,786,400	6,800,000	6,800,000	6,800,000						6,800,000		(13,600)	(13,600)	135,693	10/20/2031	1.F FE
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	01/18/2024	PAYDOWN		21,917	21,917	21,512	21,590		328		328		21,917				368	10/18/2030	1.A FE
64131T-AQ-7	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	01/09/2024	3RDPARTY		746,250	750,000	710,400	714,833		130		130		714,963		31,287	31,287	12,788	04/15/2034	1.C FE
64131W-AJ-6	NEUBERGER BERMAN CLO LTD NEUB SUB ABS_AB	D	01/25/2024	3RDPARTY		8,425,625	8,500,000	8,500,000	8,500,000						8,500,000		(74,375)	(74,375)	204,422	01/15/2030	2.C FE
				REDEMPTION 100.0000																	
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND 4.750% 01/	D	03/22/2024			267,172	267,172	209,987	216,253		50,919		50,919		267,172				2,118	01/22/2029	3.C PL
67106B-AT-4	OCP CLO LTD OCP_14-6A SENIOR ABS_ABS _14	D	02/14/2024	3RDPARTY		15,782,525	15,950,000	15,950,000	15,950,000						15,950,000		(167,475)	(167,475)	478,001	10/17/2030	2.C FE
67108W-BE-8	OZLMLTDOZLM_14-7RA OZLM_7R-R 6.588% 07	D	02/02/2024	PAYDOWN		1,099,501	1,099,501	1,085,483	1,089,496		10,005		10,005		1,099,501				20,147	07/17/2029	1.A FE
67110D-AW-7	OCP CLO LTD OCP_16-11A SENIOR ABS_ABS _1	D	03/08/2024	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				517,787	10/26/2030	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
67110U-AQ-2	OHA LOAN FUNDING LTD OHALF_16 ABS_ABS _1	D	02/02/2024	3RDPARTY		5,264,730	5,270,000	5,270,000	5,270,000						5,270,000		(5,270)	(5,270)	121,491	01/20/2033	1.F FE
67113L-AL-0	OCP CLO LTD OCP_19-17A ABS_ABS _19-17A 1	D	01/11/2024	3RDPARTY		1,500,000	1,500,000	1,479,000	1,481,732		245		245		1,481,977		18,023	18,023	24,631	07/20/2032	1.A FE
67115L-AA-2	OAK HILL CREDIT PARTNERS OAKC SENIOR ABS	D	02/21/2024	3RDPARTY		2,303,197	2,300,000	2,254,000	2,258,136		993		993		2,259,128		44,069	44,069	55,440	10/18/2034	1.A FE
67115W-AL-4	OAKHILLCREDITPARTNERSOAKC_ MEZZANIN ABS_	D	01/29/2024	3RDPARTY		6,744,938	6,750,000	6,750,000	6,750,000						6,750,000		(5,063)	(5,063)	168,383	10/20/2030	2.C FE
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND 3.390%	C	01/16/2024	REDEMPTION 100.0000		21,490	21,490	21,490	21,490						21,490				61	08/15/2036	2.C YE
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND 3.390%	C	03/15/2024	REDEMPTION 100.0000		43,161	43,161	43,161	43,161						43,161				305	08/15/2036	2.C
67576F-AA-7	OCTAGONINVESTMENTPARTNERSLT OCT46_18-RR	D	01/16/2024	PAYDOWN		719,698	719,698	701,814	708,254		11,443		11,443		719,698				12,167	04/16/2031	1.A FE
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XI SENIOR AB	D	01/16/2024	PAYDOWN		727,907	727,907	715,321	719,305		8,602		8,602		727,907				12,288	07/15/2029	1.A FE
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _	D	01/19/2024	PAYDOWN		1,293,957	1,293,957	1,268,105	1,272,718		21,239		21,239		1,293,957				21,919	07/19/2030	1.A FE
67590Q-BK-2	OCT21_14-1A ABS_ABS _14-1A 144A 6.568%	D	01/09/2024	3RDPARTY		800,160	800,000	778,800	785,386		170		170		785,555		14,605	14,605	8,557	02/14/2031	1.A FE
67590Q-BL-0	OCT21_14-1A SUB ABS_ABS _14-1AR 144A 6	D	01/10/2024	3RDPARTY		750,225	750,000	730,688	733,549		105		105		733,654		16,571	16,571	8,407	02/14/2031	1.A FE
67591J-AQ-5	OCTAGON INVESTMENT PARTNERS XI ABS_ABS _	D	02/15/2024	3RDPARTY		9,116,470	9,260,000	9,260,000	9,260,000						9,260,000		(143,530)	(143,530)	232,385	01/24/2033	1.F FE
67591U-AJ-6	OCTAGON INVESTMENT PARTNERS 36 MEZZANIN	D	02/06/2024	3RDPARTY		7,112,031	7,187,500	7,187,500	7,187,500						7,187,500		(75,469)	(75,469)	168,516	04/15/2031	1.E FE
67706H-BE-7	OHA LOAN FUNDING LTD OHALF_13 MEZZANIN A	D	01/26/2024	3RDPARTY		9,995,000	10,000,000	10,000,000	10,000,000						10,000,000		(5,000)	(5,000)	239,710	07/23/2031	2.C FE
67706X-AL-7	OAKHILLCREDITPARTNERSOAKC_ OAKC_17-14	D	01/18/2024	3RDPARTY		10,559,138	10,575,000	10,575,000	10,575,000						10,575,000		(15,863)	(15,863)	223,835	01/21/2030	2.C FE
69688X-AS-0	PALMER SQUARE CLO LTD PLMRS_14 ABS_ABS _	D	01/08/2024	3RDPARTY		3,247,049	3,244,616	3,218,659	3,222,959		348		348		3,223,307		23,742	23,742	52,052	01/17/2031	1.A FE
69700X-AA-3	PALMERSQUARECLOPLMRS_22-4 PLMRS_22-4 7	D	02/01/2024	VARIOUS																10/20/2035	1.A FE
69701X-AA-2	PALMER SQUARE CLO LTD PLMRS_21 ABS_ABS _	D	02/21/2024	3RDPARTY		500,300	500,000	490,350	491,255		226		226		491,481		8,819	8,819	12,246	07/17/2034	1.A FE
74042E-AA-2	PREFERRED TERM SECS XVII SENIOR ABS_ABS	D	02/28/2024	3RDPARTY		3,940,551	4,378,390	4,028,119	4,276,211		2,569		2,569		4,278,780		(338,229)	(338,229)	46,872	06/23/2035	1.B FE
74042H-AA-5	PREFERRED TERM SECURITIES XIX SENIOR ABS	D	02/28/2024	3RDPARTY		679,352	750,666	677,007	689,840		1,714		1,714		691,555		(12,202)	(12,202)	8,483	12/22/2035	1.A FE
75887X-AJ-6	REGATTA XI FUNDING LTD REG11_1 MEZZANIN	D	01/19/2024	3RDPARTY		6,428,500	6,500,000	6,500,000	6,500,000						6,500,000		(71,500)	(71,500)	150,565	07/17/2031	2.C FE
75888F-AG-0	REGATTA XIII FUNDING REG13_18 MEZZANIN A	D	01/29/2024	3RDPARTY		8,240,000	8,240,000	8,240,000	8,240,000						8,240,000				189,666	07/15/2031	1.F FE
75888F-AJ-4	REGATTA XIII FUNDING REG13_18 MEZZANIN A	D	01/16/2024	3RDPARTY		13,923,000	14,000,000	14,000,000	14,000,000						14,000,000		(77,000)	(77,000)	319,999	07/15/2031	2.C FE
75888R-AG-4	REGATTA XV FUNDING LTD REG15_1 REG15_18-	D	02/05/2024	3RDPARTY		3,401,700	3,400,000	3,400,000	3,400,000						3,400,000		1,700	1,700	79,167	10/27/2031	1.D FE
75888R-AJ-8	REGATTA XV FUNDING LTD REG15_1 MEZZANIN	D	01/29/2024	3RDPARTY		8,986,500	9,000,000	9,000,000	9,000,000						9,000,000		(13,500)	(13,500)	218,946	10/25/2031	2.C FE
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A RMRK_WM-R 6.	D	01/22/2024	PAYDOWN		391,374	391,374	380,200	382,247		9,126		9,126		391,374				6,854	04/21/2031	1.A FE
77879R-AB-2	ROTOR ENGINES SECURITIZATION L ABS_ABS _	D	03/15/2024	PAYDOWN		1,009,709	1,009,709	629,826	629,826		379,883		379,883		1,009,709				12,367	06/15/2046	5.A FE
780097-BG-5	NATWESTGROUPPLC SENIOR CORP_BND 4.892%	D	02/28/2024	3RDPARTY		486,312	500,000	500,000	500,000						500,000		(13,688)	(13,688)	6,659	05/18/2029	1.G FE
78467K-C#-2	SSE PLC CORP_BND 3.670% 09/06/26	D	01/23/2024	3RDPARTY		14,273,850	15,000,000	15,000,000	15,000,000						15,000,000		(726,150)	(726,150)	243,138	09/06/2026	2.A YE
79588Y-AA-7	SAMARCOMINERACAOSA SAMARCOMINERACAOSA	D	02/01/2024	3RDPARTY		5,638,326	6,803,407	2,415,000	2,425,123		3,807		3,807		2,428,930		3,209,397	3,209,397		06/30/2031	6. *
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI SENIOR AB	D	03/15/2024	PAYDOWN		24,908	24,908	24,897	25,187		(279)		(279)		24,908				141	03/15/2040	3.B FE
81881C-AG-2	SHACKLETON CLO LTD SHACK_18-12 MEZZANIN	D	02/05/2024	3RDPARTY		9,930,000	10,000,000	10,000,000	10,000,000						10,000,000		(70,000)	(70,000)	269,291	07/20/2031	2.C FE
81881J-AG-7	SHACKLETON CLO LTD SHACK_14-5R ABS_ABS _	D	02/14/2024	3RDPARTY		6,755,800	6,800,000	6,800,000	6,800,000						6,800,000		(44,200)	(44,200)	148,541	05/07/2031	1.F FE
81883A-AE-9	SHACKLETON CLO LTD SHACK_15-7R MEZZANIN	D	02/05/2024	3RDPARTY		6,107,760	6,120,000	6,120,000	6,120,000						6,120,000		(12,240)	(12,240)	154,847	07/15/2031	1.E FE
853254-AL-4	STANDARDCHARTEREDPLC SUB CORP_BND 144A	D	01/26/2024	MATURITY		7,900,000	7,900,000	8,461,867	7,918,865		(18,865)		(18,865)		7,900,000				205,400	01/26/2024	2.B FE
86964W-AF-9	SUZANO AUSTRIA GMBH SENIOR CORP_BND 6.	D	02/28/2024	VARIOUS		5,996,250	6,000,000	6,420,040	6,242,994		(7,187)		(7,187)		6,235,807		(239,557)	(239,557)	223,000	01/15/2029	2.C FE
87165U-AN-1	SYMPHONY CLO LTD SYMP_16-17A SENIOR ABS_	D	01/16/2024	PAYDOWN		255,837	255,837	253,716	254,543		1,294		1,294		255,837				4,273	04/17/2028	1.A FE
87165Y-AG-8	SYMPHONY CLO LTD SYMP_18-19A SENIOR ABS_	D	02/12/2024	3RDPARTY		9,825,690	9,940,000	9,940,000	9,940,000						9,940,000		(114,310)	(114,310)	246,773	04/16/2031	1.E FE
87244C-AQ-9	TIAA CHURCHILL MIDDLE MARKET C MEZZANIN	D	02/28/2024	3RDPARTY		1,433,162	1,500,000	1,500,000	1,500,000						1,500,000		(66,839)	(66,839)	52,126	10/20/2030	2.C FE
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	01/05/2024	3RDPARTY		14,175,000	15,000,000	14,795,250	14,907,627		466		466		14,908,094		(733,094)	(733,094)	254,646	01/19/2028	1.E FE
881575-AC-8	TESCO PLC SENIOR CORP_BND 144A 6.150%	D	01/05/2024	3RDPARTY		9,817,141	9,641,000	10,957,310	10,530,373		(990)		(990)		10,529,384		(712,243)	(712,243)	88,938	11/15/2037	2.C FE
88428L-AA-0	SIRIUSPOINT LTD SENIOR CORP_BND 7.000%	C	01/05/2024	3RDPARTY		13,098,500	13,400,000	13,400,000	13,400,000						13,400,000		(301,500)	(301,500)	380,411	02/13/2025	2.C FE
886313-AG-0	TIAA CHURCHILL MIDDLE MARKET C SUB ABS_A	D	02/28/2024	3RDPARTY		947,037	1,000,000	985,000	989,831		294		294		990,125		(43,088)	(43,088)	49,561	10/20/2030	3.C FE
89642R-AG-2	TRINITAS CLO LTD TRNTS_18-8A MEZZANIN AB	D	02/28/2024	3RDPARTY		2,216,567	2,250,000	2,250,000	2,250,000						2,250,000		(33,433)	(33,433)	71,639	07/21/2031	2.C FE
898339-AB-2	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14	D	01/01/2024	TAX FREE EXCHANGE		23,240,727	20,000,000	23,368,750	23,244,964		(4,237)		(4,237)		23,240,727				678,050	01/15/2050	2.C FE
915328-BA-5	UPLAND CLO LTD UPLND_16-1A MEZZANIN ABS_	D	02/01/2024	3RDPARTY		9,905,000	10,000,000	10,000,000	10,000,000						10,000,000		(95,000)	(95,000)	249,876	04/20/2031	2.C FE
92558K-AE-8	VIBRANT CLO LTD VIBR_18-10A ABS_ABS _18-	D	02/13/2024	PAYDOWN		6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				172,196	10/20/2031	1.F FE
92558K-AG-3	VIBRANT CLO LTD VIBR_18-10A MEZZANIN ABS	D	02/13/2024	PAYDOWN		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				258,356	10/20/2031	2.C FE
92558K-AJ-7	VIBRANT CLO LTD VIBR_18-10A SUB ABS_ABS	D	02/13/2024	PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				40,178	10/20/2031	1.F FE
92841#-AA-4	VISTAJET MALTA FINANCE PLC CORP_BND 4.	D	01/16/2024	REDEMPTION 100.0000		1,145,093	1,145,093	1,145,093	1,145,093						1,145,093				25,765	07/15/2027	1.G PL
92912V-AY-1	VOYA CLO LTD VOYA_14-2A VOYA_14-2A 6.5	D	01/10/2024	3RDPARTY		475,192	475,049	467,401	468,908		88		88		468,996		6,196	6,196	7,674	04/17/2030	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 11	12	13	14	15	16	17	18	19	20	21	22
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
92912V-AY-1	VOYA CLO LTD VOYA_14-2A VOYA_14-2A 6.5	D	01/17/2024	PAYDOWN		53,199	53,199	52,343	52,512		688		688		53,199				909	04/17/2030	1.A FE
92915C-AW-4	VOYA CLO LTD VOYA_16-1A ABS_ABS _16-1A 1	D	02/28/2024	3RDPARTY		942,580	1,000,000	1,000,000	1,000,000						1,000,000		(57,420)	(57,420)	30,202	01/20/2031	2.C FE
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1	D	01/11/2024	3RDPARTY		1,416,590	1,416,307	1,400,757	1,405,577		362		362		1,405,939		10,651	10,651		06/07/2030	1.A FE
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1	D	01/16/2024	PAYDOWN		272,160	272,160	269,172	270,099		2,062		2,062		272,160				28,632	06/07/2030	1.A FE
92916Q-AA-0	VOYA CLO LTD VOYA_17-4A SENIOR ABS_ABS _	D	01/11/2024	3RDPARTY		1,384,942	1,383,558	1,356,233	1,364,767		561		561		1,365,328		19,614	19,614		10/15/2030	1.A FE
92916Q-AA-0	VOYA CLO LTD VOYA_17-4A SENIOR ABS_ABS _	D	01/16/2024	PAYDOWN		182,781	182,781	179,171	180,298		2,483		2,483		182,781				27,161	10/15/2030	1.A FE
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	01/11/2024	3RDPARTY		1,198,020	1,198,020	1,190,233	1,192,235		153		153		1,192,389		5,631	5,631	18,257	04/25/2031	1.A FE
92916X-AN-7	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB	D	02/01/2024	3RDPARTY		6,740,500	6,800,000	6,800,000	6,800,000						6,800,000		(59,500)	(59,500)	163,945	10/18/2031	1.F FE
92917C-AE-2	VOYA CLO LTD INGIM_13-1A SENIOR ABS_ABS	D	01/16/2024	PAYDOWN		445,095	445,095	436,750	439,077		6,018		6,018		445,095				7,809	10/15/2030	1.A FE
98625T-AJ-4	GENERATECLOLTDGNRT_2 YCLO_2R 6.729% 01	D	01/22/2024	PAYDOWN		135,092	135,092	132,728	133,449		1,643		1,643		135,092				2,330	01/22/2031	1.A FE
C2617@-AD-8	COMPUTERSHARE INVESTOR SERVICE CORP_BND		02/09/2024	MATURITY		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				331,500	02/09/2024	2.B
F5616K-AC-8	LA MONDIALE SAM SUB CORP_BND 5.875% 01	D	03/01/2024	VARIOUS		985,809	1,000,000	1,035,705		(3,826)			(3,826)		1,031,879		(46,070)	(46,070)	34,924	01/26/2047	2.A FE
G1696#-BM-7	BUNZL FINANCE PLC CORP_BND 3.980% 11/1	D	01/23/2024	3RDPARTY		6,559,140	7,000,000	7,000,000	7,000,000						7,000,000		(440,860)	(440,860)	66,554	11/19/2028	2.A
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR ABS_	D	01/02/2024	VARIOUS		587,144	587,144	579,806	580,869		6,275		6,275		587,144					09/30/2045	1.D PL
G6367*-AA-5	NERNOTEISSUER1LTD NERNOTEISSUER1LTD. 4	C	01/02/2024	3RDPARTY		30,020	30,020	30,020	30,020						30,020				(249)	12/30/2028	2.A PL
G9006@-AH-9	TRANSMISSION FINANCE DAC CORP_BND 3.18	D	01/24/2024	3RDPARTY REDEMPTION 100.0000		18,955,600	20,000,000	20,000,000	20,000,000						20,000,000		(1,044,400)	(1,044,400)	174,900	05/04/2026	2.B
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	D	03/15/2024			320,000	320,000	320,000	320,000						320,000				4,400	09/15/2027	3.C
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND 5.770	D	03/31/2024	VARIOUS		147,991	147,991	147,991	147,991						147,991				2,051	09/30/2037	3.B PL
Q0458*-AB-5	AQUASURE FINANCE PTY LTD CORP_BND 4.48	D	02/27/2024	MATURITY		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				448,000	02/27/2024	1.G FE
Q0458*-AD-1	AQUASURE FINANCE PTY LTD SENIOR CORP_BND	D	01/29/2024	3RDPARTY		2,814,750	3,000,000	3,000,000	3,000,000						3,000,000		(185,250)	(185,250)	59,587	07/12/2027	1.G FE
Q0458*-AF-6	AQUASURE FINANCE PTY LTD CORP_BND 4.32	D	01/29/2024	3RDPARTY REDEMPTION 100.0000		9,936,430	10,537,265	10,537,265	10,537,265						10,537,265		(600,835)	(600,835)	275,655	01/12/2034	1.G FE
Q0458*-AF-6	AQUASURE FINANCE PTY LTD CORP_BND 4.32	D	01/12/2024			290,578	290,578	290,578	290,578						290,578				6,276	01/12/2034	1.G FE
Q5664#-AB-0	LONSDALE FINANCE PTY LTD CORP_BND 4.27	D	02/09/2024	3RDPARTY		13,856,700	15,000,000	15,000,000	15,000,000						15,000,000		(1,143,300)	(1,143,300)	257,979	10/01/2030	2.B FE
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD CORP_BND	D	01/23/2024	3RDPARTY		7,006,125	7,500,000	7,500,000	7,500,000						7,500,000		(493,875)	(493,875)	81,221	11/04/2028	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,162,625,909	3,228,206,151	3,250,894,831	3,218,513,800	2,022	2,582,047		2,584,069		3,238,432,366		(75,888,629)	(75,888,629)	54,342,996	XXX	XXX
037389-AK-9	AON CORP CAPSEC CORP_BND 8.205% 01/01/		01/11/2024	3RDPARTY		5,325,000	5,000,000	5,777,026	5,203,523		(2,600)		(2,600)		5,200,923		124,077	124,077	222,219	01/01/2027	2.C FE
744320-AN-2	PRUDENTIAL FINANCIAL INC JRSUB CORP_BND		03/15/2024	CALL 100.0000		50,000	50,000	52,093	50,195		(195)		(195)		50,000				1,300	03/15/2044	2.B FE
976657-AH-9	WEC ENERGY GROUP INC JRSUB CORP_BND 7.		02/05/2024	3RDPARTY		9,418,800	10,020,000	10,145,300	10,020,000						10,020,000		(601,200)	(601,200)	181,285	05/15/2067	2.B FE
89356B-AC-2	TRANSCANADATRUST SUB CORP_BND 5.300% 0	A	02/28/2024	3RDPARTY		1,393,136	1,500,000	1,512,938	1,506,848		(311)		(311)		1,506,537		(113,402)	(113,402)	35,996	03/15/2077	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						16,186,936	16,570,000	17,487,357	16,780,566		(3,106)		(3,106)		16,777,460		(590,525)	(590,525)	440,800	XXX	XXX
00232#-AA-4	ASPSUMMA5LLC ASPSUMMA5LLC 4.830% 09/06		01/16/2024	VARIOUS		1,093,564	1,093,564	1,093,564	1,093,564						1,093,564				26,723	09/06/2024	2.A PL
00232*-AA-8	ASPSUMMA1LLC TERM_LOAN 4.830% 09/06/24		01/29/2024	VARIOUS		165,263,771	165,263,771	165,263,771	165,263,771						165,263,771				5,233,300	09/06/2024	2.A PL
00235*-AA-5	ASPSUMMA2LLC TERM_LOAN 4.830% 09/06/24		01/29/2024	VARIOUS		169,834,707	169,834,707	169,834,707	169,834,707						169,834,707				5,380,761	09/06/2024	2.A PL
00235@-AA-3	ASPSUMMA3LLC TERM_LOAN 4.830% 09/06/24		01/29/2024	VARIOUS		197,153,005	197,153,005	197,153,005	197,153,005						197,153,005				6,260,614	09/06/2024	2.A PL
00236#-AA-0	ASPSUMMA7LLC ASPSUMMA7LLC 4.830% 09/06		01/16/2024	VARIOUS		1,178,362	1,178,362	1,178,362	1,178,362						1,178,362				28,901	09/06/2024	2.A PL
00236*-AA-4	ASPSUMMA4LLC TERM_LOAN 4.830% 09/06/24		01/29/2024	VARIOUS		158,380,395	158,380,395	158,380,395	158,380,395						158,380,395				5,000,229	09/06/2024	2.A PL
00236@-AA-2	ASPSUMMA6LLC ASPSUMMA6LLC 4.830% 09/06		01/16/2024	VARIOUS		1,054,549	1,054,549	1,054,549	1,054,549						1,054,549				24,725	09/06/2024	2.A PL
00237*-AA-3	ASPSUMMA8LLC ASPSUMMA8LLC 4.830% 09/06		01/16/2024	VARIOUS REDEMPTION 100.0000		1,165,346	1,165,346	1,165,346	1,165,346						1,165,346				28,582	09/06/2024	2.A PL
042688-AA-9	ARPAD SOLAR BORROWER LLC SECURED TERM_LO		01/16/2024			233,032	233,032	233,032	233,032						233,032				3,082	07/15/2034	2.B PL
46500Q-AA-8	ISQGLOBALINFRASTRUCTURECRED ISQGLOBALINF		03/27/2024	DIRECT		1,850,680	1,850,680	1,850,680	1,850,680						1,850,680				9,815	09/30/2029	2.C PL
46500Q-AB-6	ISQGLOBALINFRASTRUCTURECRED ISQGLOBALINF		03/27/2024	DIRECT REDEMPTION 100.0000		173,501	173,501	173,501	173,501						173,501				1,380	09/30/2029	3.B PL
84986E-AB-7	SPRING RENEWABLES HOLDCO LLC SECURED TER		01/31/2024	REDEMPTION 100.0000		270,141	270,141	269,655	269,755		387		387		270,141				3,264	12/31/2037	2.C PL
86277*-AA-3	STRATEGIC PARTNERS FUND VIII L SECURED T		01/23/2024			2,320,711	2,320,729	2,320,729	2,320,729						2,320,729					03/10/2026	1.F PL
BENE14-KE-2	ALPHASOURCE ALPHASOURCEALPHASOURCEINC6.		01/25/2024	DIRECT		1,651,014	10,025,412	2,581,544	2,539,437	42,107			42,107		2,581,544		(930,529)	(930,529)		01/31/2024	6. *

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
..BENH64-NV-9	X-CHEM INC TERM_LOAN 5.750% 12/11/27		03/29/2024	REDEMPTION 100.0000		33,750	33,750	33,244	33,438		312		312		33,750					12/11/2027	5.B GI
..BRWBMR-Z9-0	LASER EYE CARE OF CALIFORNIA L TERM_LOAN		03/29/2024	REDEMPTION 100.0000		12,500	12,500	12,438	12,467		33		33		12,500				354	11/12/2026	5.B GI
..R6237#-AA-7	NORSPAN LNG IV AS SECURED TERM_LOAN 5.	D	03/01/2024	REDEMPTION 100.0000		25	25	25	25						25					12/17/2032	2.C PL
..Y0030#-AA-1	ADANIHYBRIDENERGYJAISALMER ADANIGREENENE	D	03/18/2024	VARIOUS		4,721	4,721	4,701	4,713		8		8		4,721				237	03/05/2025	3.A Z
..Y0030#-AB-9	ADANIHYBRIDENERGYJAISALMER ADANIGREENENE	D	03/18/2024	VARIOUS		4,721	4,721	4,701	4,713		8		8		4,721				237	03/05/2025	3.A Z
..Y0030*-AA-5	ADANIHYBRIDENERGYJAISALMER ADANIGREENENE	D	03/18/2024	VARIOUS		7,807	7,807	7,782	7,797		10		10		7,807				393	03/05/2025	3.A Z
..Y0031*-AA-4	ADANIHYBRIDENERGYJAISALMER ADANIGREENENE	D	03/18/2024	VARIOUS		28,886	28,886	28,827	28,862		23		23		28,886				1,452	03/05/2025	3.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						701,715,188	710,089,604	702,644,558	702,602,848	42,107	781		42,888		702,645,736		(930,529)	(930,529)	22,004,049	XXX	XXX
2509999997. Total - Bonds - Part 4						4,630,257,290	4,727,432,838	4,719,311,492	4,702,977,897	44,129	2,774,475		2,818,604		4,723,130,794		(92,955,663)	(92,955,663)	84,409,342	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						4,630,257,290	4,727,432,838	4,719,311,492	4,702,977,897	44,129	2,774,475		2,818,604		4,723,130,794		(92,955,663)	(92,955,663)	84,409,342	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
5989999997. Total - Common Stocks - Part 4							XXX													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							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						4,630,257,290	XXX	4,719,311,492	4,702,977,897	44,129	2,774,475		2,818,604		4,723,130,794		(92,955,663)	(92,955,663)	84,409,342	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 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/29/2021	12/29/2026	21	102,850	4793.06	9,853			5,337		15,035			(493)				
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			7,688		21,824			(688)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2027	248	1,137,986	4587.18	130,641			75,118		179,477			(6,532)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	2,837	641,142	225.99	19,863			414					(2,483)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/01/2022	04/01/2024	3,643	988,960	271.45	28,940			603					(3,617)				
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			1,789		20,911			(10,733)				
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			1,126		13,310			(6,756)				
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			1,076		12,838			(6,458)				
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			306		4,042			(1,837)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	2,151	784,455	364.66	25,024			521					(3,128)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/04/2022	04/04/2024	2,090	568,190	271.81	16,636			347					(2,080)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	3,628	815,491	224.78	25,239			526					(3,155)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	9,840	3,578,128	363.64	113,784			2,371					(14,223)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/05/2022	04/05/2024	6,511	1,760,050	270.31	51,446			1,072					(6,431)				
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			570		7,858			(3,419)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	6,512	2,357,168	362	74,958			1,562					(9,370)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/06/2022	04/05/2024	2,643	711,851	269.37	20,809			434					(2,601)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	04/06/2022	04/05/2024	34	152,649	4481.15	5,892			123		10,672			(737)				
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			1,379		16,822			(8,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	779	1,430,884	1836.09	48,936			1,020		9,917			(6,117)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	3,026	683,457	225.83	21,160			441					(2,645)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	6,430	2,328,907	362.21	74,059			1,543					(9,257)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/07/2022	04/05/2024	3,399	915,505	269.33	26,746			557					(3,343)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	4,172	1,508,787	361.68	47,979			1,000					(5,997)				

SCHEDULE DB - PART A - SECTION 1

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

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/08/2022	04/08/2024	1,342	360,370	268.49	10,527			219		3			(1,316)				
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			1,199		11,234			(7,192)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/09/2024	522	959,651	1837.75	32,916			686		6,565			(4,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	293	537,980	1837.75	18,507			386		3,755			(2,313)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	1,415	509,944	360.31	16,216			338		2			(2,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	232	424,126	1831.7	14,590			304		4,068			(1,824)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1,926	435,066	225.88	13,478			281					(1,685)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	6,065	2,184,233	360.12	69,677			1,452		13			(8,710)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/12/2022	04/12/2024	4,667	1,251,660	268.22	36,644			763		62			(4,580)				
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			1,267		17,326			(7,603)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	2,911	658,922	226.33	20,453			426					(2,557)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1,864	672,150	360.56	21,442			447		3			(2,680)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/13/2022	04/12/2024	1,820	489,420	268.9	14,335			299		11			(1,792)				
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			511		37,026			(3,064)				
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			1,562		18,957			(9,372)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	2,677	963,513	359.88	30,640			638		7			(3,830)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/14/2022	04/12/2024	2,730	730,085	267.43	21,333			444		82			(2,667)				
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			2,093		28,899			(12,558)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	697	1,277,504	1831.58	43,435			905		12,863			(5,429)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	440	805,799	1831.58	27,397			571		8,197			(3,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	998	1,827,314	1831.58	62,129			1,294		18,773			(7,766)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/18/2022	04/18/2024	5,236	1,398,772	267.15	40,907			852		465			(5,113)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	2,188	492,304	225.04	15,222			317					(1,903)				

SCHEDULE DB - PART A - SECTION 1

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	9,021	3,230,641	358.14	102,734			2,140		361			(12,842)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/19/2022	04/19/2024	5,834	1,558,038	267.06	45,443			947		612			(5,680)				
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			425		4,717			(2,551)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	3,017	682,380	226.15	21,065			439					(2,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	8,185	2,938,284	358.99	93,144			1,940		206			(11,643)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/20/2022	04/19/2024	8,265	2,205,898	266.89	64,339			1,340		977			(8,042)				
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			740		50,471			(4,437)				
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			1,155		9,030			(6,928)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	3,262	1,169,147	358.41	37,062			772		113			(4,633)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2022	04/19/2024	3,676	975,862	265.45	28,375			591		1,092			(3,547)				
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			1,039		10,266			(6,235)				
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			1,243		22,994			(7,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/23/2024	820	1,497,230	1826.07	50,906			1,061		19,740			(6,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/24/2024	706	1,289,885	1826.07	43,856			914		17,111			(5,482)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	2,284	510,479	223.49	15,758			328					(1,970)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	4,559	1,632,298	358.02	51,907			1,081		389			(6,488)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2022	04/25/2024	3,434	913,100	265.88	26,606			554		1,113			(3,326)				
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			606		11,361			(3,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2022	04/26/2024	2,204	788,779	357.94	25,004			521		213			(3,126)				
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			536		13,507			(3,214)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	1,943	433,376	223.08	13,391			279					(1,674)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	7,361	2,635,549	358.03	83,810			1,746		685			(10,476)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/26/2022	04/26/2024	6,040	1,601,232	265.12	46,772			974		2,992			(5,846)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1,778	396,215	222.8	12,239			255					(1,530)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	807	203,023	251.69	6,903			144		18			(863)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	148	395,998	2675.67	12,553			262		19			(1,569)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	2,684	961,515	358.19	30,576			637		233			(3,822)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/27/2022	04/26/2024	2,750	728,618	264.93	21,233			442		1,487			(2,654)				
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			133		11,594			(796)				
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			1,082		29,897			(6,493)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2022	04/26/2024	1,010	1,843,319	1824.29	59,539			1,240		26,192			(7,442)				
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			1,135		435			(6,811)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	987	2,638,960	2672.62	83,655			1,743		221			(10,457)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/29/2022	04/29/2024	3,085	815,038	264.22	23,696			494		2,491			(2,962)				
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			667		22,894			(4,005)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	1,111	2,007,592	1806.84	64,774			1,349		46,042			(8,097)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024	500	903,647	1806.84	29,182			608		20,761			(3,648)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	2,098	459,961	219.26	14,158			885		1			(1,770)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	6,414	1,600,000	249.47	54,400			3,400		1,014			(6,800)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	998	2,667,000	2672.38	84,544			5,284		308			(10,568)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2024	5,606	1,993,067	355.55	63,180			3,949		1,946			(7,898)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/02/2022	05/02/2024	3,344	883,712	264.25	25,687			1,605		2,872			(3,211)				
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			2,686		32,743			(5,372)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/06/2022	05/02/2024	6,672	2,360,981	353.87	74,607			4,663		3,888			(9,326)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	1,865	409,652	219.62	12,605			788		1			(1,576)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/03/2022	05/03/2024	3,299	872,019	264.32	25,347			1,584		2,819			(3,168)				
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			4,277		47,959			(8,554)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	391	98,176	251.07	3,328			208		26			(416)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	152	409,019	2698.87	12,925			808		9			(1,616)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	05/04/2022	05/03/2024	77	329,093	4300.17	20,937			1,309		35,166			(2,617)				
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			4,499		36,267			(8,998)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2022	05/03/2024	1,691	445,248	263.38	12,930			808		2,030			(1,616)				
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			2,227		24,375			(4,454)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	2,094	459,637	219.51	14,148			884		1			(1,768)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/06/2022	05/06/2024	2,668	701,108	262.79	20,376			1,273		4,069			(2,547)				
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			2,981		33,495			(5,962)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/07/2024	959	1,734,002	1808.1	55,661			3,479		39,165			(6,958)				
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			1,669		18,772			(3,339)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/09/2022	05/09/2024	2,650	934,812	352.75	29,634			1,852		2,580			(3,704)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/09/2022	05/09/2024	3,629	951,617	262.21	27,740			1,734		6,800			(3,467)				
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			3,927		50,152			(7,854)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	4,398	962,750	218.93	29,720			1,858		9			(3,715)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	605	1,612,247	2665.77	51,108			3,194		493			(6,389)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/10/2022	05/10/2024	4,259	1,509,156	354.38	47,840			2,990		2,817			(5,980)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/10/2022	05/10/2024	5,896	1,550,190	262.9	45,176			2,823		9,142			(5,647)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	2,401	526,856	219.42	16,243			1,015		3			(2,030)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/12/2022	05/10/2024	2,834	1,009,462	356.25	32,000			2,000		1,118			(4,000)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2022	05/10/2024	3,481	916,173	263.21	26,696			1,669		4,910			(3,337)				
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			2,422		33,622			(4,844)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2024	587	1,056,064	1799.14	33,688			2,106		28,869			(4,211)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	05/11/2022	05/10/2024	28	108,563	3935.18	4,353			272		7,530			(544)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	38	101,500	2661.7	3,218			201		38			(402)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/11/2022	05/10/2024	10,701	3,795,737	354.72	120,325			7,520		6,468			(15,041)				
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			1,710		27,264			(3,420)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/13/2022	05/13/2024	3,119	1,110,286	356	35,196			2,200		1,471			(4,400)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/13/2022	05/13/2024	3,006	791,910	263.45	23,092			1,443		4,105			(2,887)				
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			3,131		39,050			(6,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/14/2024	576	1,038,830	1804.26	33,139			2,071		25,790			(4,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/15/2024	570	1,027,671	1804.26	32,783			2,049		25,555			(4,098)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2024	4,053	1,440,962	355.54	45,823			2,864		2,369			(5,728)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/16/2022	05/16/2024	4,553	1,199,683	263.49	34,991			2,187		6,403			(4,374)				
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			2,488		30,478			(4,977)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	2,137	469,425	219.65	14,496			906		5			(1,812)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	293	783,431	2676.66	24,913			1,557		196			(3,114)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	2,421	531,471	219.51	16,380			1,024		7			(2,047)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	366	979,989	2677.01	31,066			1,942		255			(3,883)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2024	7,211	2,560,389	355.09	81,164			5,073		4,851			(10,146)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/17/2022	05/17/2024	4,436	1,168,452	263.39	33,997			2,125		6,493			(4,250)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/19/2022	05/17/2024	1,534	403,425	263.07	11,743			734		2,459			(1,468)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2022	05/17/2024	5,837	2,074,509	355.4	65,762			4,110		3,636			(8,220)				
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			3,754		40,635			(7,508)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	2,997	654,257	218.29	20,145			1,259		22			(2,518)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	529	132,157	249.7	4,493			281		145			(562)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	62	166,592	2675.44	5,281			330		47			(660)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024	5,523	1,957,924	354.52	62,066			3,879		4,267			(7,758)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/18/2022	05/17/2024	5,065	1,331,003	262.8	38,730			2,421		8,758			(4,841)				
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			878		26,892			(1,756)				
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			2,598		41,163			(5,196)				
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			2,026		34,265			(4,052)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	186	498,407	2677.94	15,800			987		124			(1,975)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/20/2022	05/20/2024	1,850	487,538	263.5	14,217			889		2,723			(1,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/20/2022	05/20/2024	767	1,372,981	1789.95	43,798			2,737		44,685			(5,475)				
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			1,674		27,352			(3,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/20/2022	05/22/2024	849	1,519,710	1789.95	48,479			3,030		49,538			(6,060)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/23/2022	05/23/2024	458	821,688	1794.68	26,294			1,643		24,734			(3,287)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	2,293	502,253	219.03	15,495			968		16			(1,937)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	788	2,111,257	2678.81	66,927			4,183		684			(8,366)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2024	5,112	1,819,145	355.86	57,849			3,616		3,412			(7,231)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/24/2022	05/24/2024	5,751	1,514,584	263.37	44,227			2,764		9,166			(5,528)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	137	369,939	2700.96	11,764			735		44			(1,471)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/26/2022	05/24/2024	5,356	1,910,303	356.65	60,748			3,797		2,963			(7,593)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/26/2022	05/24/2024	1,851	489,940	264.76	14,291			893		1,987			(1,786)				
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			2,931		37,244			(5,863)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	247	667,500	2707.84	21,227			1,327		56			(2,653)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1,450	517,251	356.63	16,397			1,025		806			(2,050)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/27/2022	05/24/2024	2,494	662,592	265.63	19,309			1,207		2,040			(2,414)				
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			364		10,764			(727)				
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			2,326		32,974			(4,652)				
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			4,419		48,962			(8,837)				
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			1,612		23,644			(3,225)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	4,193	923,215	220.2	28,537			1,784		13			(3,567)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	70	188,569	2693.57	5,996			375		32			(750)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	7,634	2,722,888	356.67	86,588			5,412		4,202			(10,823)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/25/2022	05/24/2024	7,199	1,900,497	264.01	55,479			3,467		9,616			(6,935)				
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			932		10,414			(1,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/29/2024	572	1,034,911	1809.89	33,635			2,102		23,542			(4,204)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2024	3,748	1,329,792	354.79	42,154			2,635		3,660			(5,269)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/31/2022	05/31/2024	3,730	987,259	264.68	28,779			1,799		4,493			(3,597)				
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			2,171		27,441			(4,342)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	5,391	1,182,133	219.26	36,398			3,791		57			(4,550)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1,376	342,753	249.18	11,654			1,214		674			(1,457)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	159	426,325	2680.84	13,515			1,408		178			(1,689)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/01/2022	05/31/2024	7,688	2,722,646	354.14	86,308			8,990		8,569			(10,788)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/01/2022	05/31/2024	9,008	2,374,581	263.61	69,050			7,193		14,461			(8,631)				
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			670		11,541			(805)				
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			6,565		52,788			(7,878)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1,926	423,536	219.89	13,024			1,357		13			(1,628)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/02/2022	05/31/2024	4,489	1,586,290	353.39	50,127			5,222		5,800			(6,266)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/02/2022	05/31/2024	2,940	778,359	264.75	22,619			2,356		3,465			(2,827)				
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			4,183		30,176			(5,019)				
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			818		3,056			(982)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	818	1,475,854	1803.15	47,670			4,966		38,658			(5,959)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	593	1,069,084	1803.15	34,531			3,597		28,047			(4,316)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2024	487	879,655	1804.84	28,677			2,987		22,432			(3,585)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/09/2022	06/07/2024	2,202	773,138	351.13	24,431			2,545		4,646			(3,054)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	5,270	1,858,337	352.65	58,723			6,117		8,584			(7,340)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/07/2022	06/07/2024	8,888	2,346,740	264.04	68,166			7,101		13,662			(8,521)				

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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			3,891		27,881			(4,670)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	5,920	1,294,132	218.61	39,743			4,140		140			(4,968)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	454	112,552	247.93	3,816			397		379			(477)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	71	191,056	2675.58	6,037			629		124			(755)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/08/2022	06/07/2024	6,270	2,207,333	352.06	69,752			7,266		11,316			(8,719)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/08/2022	06/07/2024	8,600	2,266,062	263.49	65,736			6,848		15,135			(8,217)				
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			881		15,048			(1,058)				
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			9,336		74,131			(11,203)				
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			2,702		24,752			(3,242)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	2,782	685,000	246.25	23,153			2,412		3,849			(2,894)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	798	2,109,250	2643.45	66,441			6,921		4,350			(8,305)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/10/2022	06/10/2024	5,458	1,418,762	259.95	40,928			4,263		20,393			(5,116)				
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			4,285		43,758			(5,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/11/2024	352	628,547	1786.59	20,616			2,148		21,948			(2,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/12/2024	296	528,863	1786.59	17,400			1,812		18,481			(2,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2022	06/13/2024	366	649,805	1773.88	20,859			2,173		27,214			(2,607)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/13/2022	06/13/2024	4,351	1,507,910	346.57	47,348			4,932		18,554			(5,919)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	3,745	797,413	212.93	24,194			2,520		1,603			(3,024)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/14/2022	06/14/2024	5,022	1,731,529	344.77	54,197			5,646		26,758			(6,775)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/14/2022	06/14/2024	4,862	1,245,860	256.27	35,709			3,720		32,054			(4,464)				
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			4,154		54,909			(4,985)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	3,252	694,302	213.48	21,065			2,194		1,129			(2,633)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	419	102,360	244.3	3,429			357		952			(429)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	437	1,142,168	2610.84	35,636			3,712		6,026			(4,454)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	5,560	1,914,245	344.27	59,916			6,241		31,368			(7,489)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/15/2022	06/14/2024	7,562	1,945,522	257.26	55,953			5,828		43,609			(6,994)				
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			6,534		86,090			(7,841)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2022	06/14/2024	1,415	484,546	342.46	15,166			1,580		9,705			(1,896)				
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			2,692		38,932			(3,231)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2024	1,746	600,622	343.99	18,799			1,958		10,255			(2,350)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/17/2022	06/17/2024	2,698	694,640	257.42	19,979			2,081		15,294			(2,497)				
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			6,081		92,180			(7,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2024	919	1,619,200	1762.31	49,709			5,178		78,516			(6,214)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	4,997	1,069,086	213.96	32,511			3,387		1,653			(4,064)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	782	2,040,793	2608.87	63,877			6,654		12,040			(7,985)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	9,425	3,242,934	344.09	101,828			10,607		55,384			(12,729)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/21/2022	06/21/2024	12,165	3,133,254	257.56	90,125			9,388		68,001			(11,266)				
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			2,986		41,342			(3,584)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	1,210	297,463	245.79	10,025			1,044		2,073			(1,253)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	262	684,250	2615.32	21,485			2,238		3,478			(2,686)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2022	06/21/2024	1,475	508,377	344.77	15,963			1,663		8,040			(1,995)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/22/2022	06/21/2024	1,689	436,310	258.4	12,576			1,310		8,366			(1,572)				
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			3,981		56,509			(4,778)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1,875	404,114	215.52	12,338			1,285		334			(1,542)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	352	921,760	2620.58	28,943			3,015		4,131			(3,618)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2022	06/21/2024	1,905	659,088	345.92	20,761			2,163		9,103			(2,595)				
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			3,742		48,190			(4,490)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	2,660	574,406	215.98	17,548			1,828		421			(2,194)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	242	635,020	2627.89	19,940			2,077		2,458			(2,492)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2022	06/24/2024	3,390	1,173,183	346.04	36,955			3,850		16,157			(4,619)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/24/2022	06/24/2024	3,370	875,128	259.7	25,265			2,632		13,716			(3,158)				
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			3,867		42,948			(4,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/24/2022	06/25/2024	592	1,056,796	1783.92	33,500			3,490		38,781			(4,188)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/24/2022	06/26/2024	740	1,320,619	1783.92	41,864			4,361		48,497			(5,233)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	3,308	713,583	215.74	21,779			2,269		619			(2,722)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	148	387,813	2625.7	12,177			1,268		1,636			(1,522)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2024	1,958	676,783	345.69	21,319			2,221		9,821			(2,665)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/27/2022	06/27/2024	1,954	506,553	259.18	14,612			1,522		8,704			(1,826)				
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			1,923		21,501			(2,308)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/30/2022	06/28/2024	2,139	740,910	346.43	23,339			2,431		9,890			(2,917)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/30/2022	06/28/2024	2,006	520,432	259.47	15,043			1,567		8,555			(1,880)				
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			5,639		68,153			(6,766)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2024	231	604,732	2622.6	18,989			1,978		2,774			(2,374)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	4,216	1,454,807	345.09	45,681			4,758		22,686			(5,710)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/28/2022	06/28/2024	3,593	928,826	258.51	26,798			2,791		17,747			(3,350)				
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			3,562		42,857			(4,274)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	2,024	437,011	215.9	13,333			1,389		364			(1,667)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	3,433	845,922	246.39	28,508			2,970		5,425			(3,563)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	1,390	3,651,928	2627.71	114,671			11,945		14,837			(14,334)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	4,272	1,475,580	345.4	46,333			4,826		22,215			(5,792)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/29/2022	06/28/2024	2,815	729,130	259.01	21,046			2,192		12,904			(2,631)				
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			1,245		21,600			(1,494)				
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			4,630		54,583			(5,556)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2024	2,643	574,530	217.37	17,684			2,579		278			(2,211)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2024	206	545,933	2645.13	17,306			2,524		1,487			(2,163)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/01/2022	07/01/2024	4,839	1,679,155	346.99	53,229			7,763		21,209			(6,654)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/01/2022	07/01/2024	2,295	596,810	260.07	17,320			2,526		8,970			(2,165)				
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			5,379		42,721			(4,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/02/2024	514	915,947	1781.32	30,318			4,421		35,031			(3,790)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/03/2024	266	473,208	1781.32	15,663			2,284		18,110			(1,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2022	07/05/2024	500	889,794	1778.59	29,630			4,321		35,383			(3,704)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	2,069	449,075	217.02	13,796			2,012		278			(1,724)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	424	1,123,097	2646.66	35,490			5,176		3,098			(4,436)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	4,805	1,668,839	347.3	52,735			7,691		20,642			(6,592)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/05/2022	07/05/2024	8,692	2,268,315	260.97	65,867			9,606		29,601			(8,233)				
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			3,885		70,153			(3,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/06/2022	07/05/2024	1,110	1,976,231	1779.91	64,228			9,367		77,201			(8,028)				
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			2,735		21,455			(2,344)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/05/2024	6,430	1,389,247	216.07	42,483			6,195		1,257			(5,310)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2022	07/05/2024	12,123	4,210,314	347.29	132,625			19,341		52,141			(16,578)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2022	07/05/2024	8,577	2,233,512	260.4	64,551			9,414		32,139			(8,069)				
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			5,483		45,996			(4,700)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2024	5,572	1,201,495	215.62	36,706			5,353		1,367			(4,588)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/08/2022	07/08/2024	9,043	3,139,894	347.21	98,907			14,424		39,730			(12,363)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/08/2022	07/08/2024	9,287	2,414,064	259.94	69,716			10,167		37,796			(8,714)				
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			2,673		22,366			(2,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/10/2024	740	1,316,964	1779.89	42,275			6,165		51,620			(5,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2022	07/11/2024	323	574,654	1778.8	18,504			2,698		22,869			(2,313)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	1,936	418,176	215.99	12,796			1,866		439			(1,600)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	320	843,645	2633.32	26,575			3,875		3,430			(3,322)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2024	3,818	1,325,416	347.11	41,751			6,089		17,164			(5,219)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/11/2022	07/11/2024	5,631	1,463,487	259.91	42,314			6,171		23,188			(5,289)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024	3,129	675,705	215.94	20,710			3,020		735			(2,589)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	2,224	773,869	347.95	24,454			3,566		9,117			(3,057)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/12/2022	07/12/2024	4,317	1,122,444	259.99	32,480			4,737		17,604			(4,060)				
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			3,939		34,145			(3,376)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	410	101,709	248.05	3,438			501		498			(430)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	439	1,155,799	2634.97	36,292			5,293		4,570			(4,537)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/13/2022	07/12/2024	3,167	1,101,125	347.66	34,685			5,058		13,425			(4,336)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/13/2022	07/12/2024	3,420	889,437	260.05	25,662			3,742		13,814			(3,208)				
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			629		7,504			(540)				
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			4,939		44,142			(4,233)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	2,031	437,333	215.34	13,312			1,941		591			(1,664)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	245	642,981	2629.54	20,125			2,935		2,875			(2,516)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2022	07/12/2024	1,136	394,432	347.28	12,385			1,806		5,027			(1,548)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2022	07/12/2024	3,106	806,977	259.77	23,276			3,394		13,105			(2,910)				
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			4,294		38,559			(3,681)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/15/2022	07/12/2024	3,553	1,235,979	347.87	38,810			5,660		14,700			(4,851)				
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			4,182		35,449			(3,585)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	2,740	590,943	215.69	18,059			2,634		742			(2,257)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	238	627,583	2635.23	19,706			2,874		2,539			(2,463)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/15/2022	07/15/2024	3,638	946,893	260.28	27,360			3,990		14,299			(3,420)				
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			3,397		28,720			(2,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/17/2024	592	1,051,859	1778.27	34,291			5,001		42,303			(4,286)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2024	565	1,003,333	1774.46	32,508			4,741		42,402			(4,063)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	2,831	609,589	215.34	18,623			2,716		921			(2,328)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	218	573,253	2631.6	18,000			2,625		2,606			(2,250)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	8,855	3,076,177	347.39	96,900			14,131		39,737			(12,112)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/19/2022	07/19/2024	7,253	1,887,455	260.22	54,425			7,937		29,070			(6,803)				
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			5,893		47,118			(5,051)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	855	183,769	214.91	5,623			820		321			(703)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	1,205	297,262	246.7	10,018			1,461		2,082			(1,252)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	268	704,845	2630.29	22,132			3,228		3,295			(2,767)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	4,077	1,417,022	347.56	44,494			6,489		17,955			(5,562)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/20/2022	07/19/2024	2,610	680,063	260.53	19,609			2,860		9,974			(2,451)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2022	07/19/2024	59	232,366	3959.9	16,662			2,430		37,068			(2,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	791	1,412,089	1784.62	45,328			6,610		52,219			(5,666)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2022	07/19/2024	1,941	419,177	215.94	12,793			1,866		515			(1,599)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/21/2022	07/19/2024	2,948	1,024,640	347.62	32,174			4,692		12,895			(4,022)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2022	07/19/2024	2,759	722,504	261.84	20,875			3,044		8,525			(2,609)				
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			3,880		29,101			(3,325)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/20/2022	07/20/2024	38	149,738	3959.9	7,023			1,024		11,556			(878)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	2,429	526,799	216.92	16,167			2,358		481			(2,021)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	365	967,600	2653.52	30,576			4,459		2,756			(3,822)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/22/2022	07/22/2024	2,108	737,540	349.82	23,306			3,399		7,250			(2,913)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/22/2022	07/22/2024	2,440	639,840	262.18	18,556			2,706		7,188			(2,319)				
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			8,896		63,666			(7,625)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2024	442	789,707	1788.59	26,534			3,870		27,741			(3,317)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2024	1,854	401,933	216.85	12,323			1,797		397			(1,540)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	2,928	1,024,001	349.7	32,358			4,719		10,356			(4,045)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2022	07/25/2024	1,990	521,051	261.85	15,095			2,201		6,271			(1,887)				
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			2,412		17,654			(2,068)				

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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			3,947		25,152			(3,383)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2022	07/26/2024	2,610	571,426	218.94	17,531			2,557		265			(2,191)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2022	07/26/2024	5,795	2,039,476	351.91	64,447			9,399		15,750			(8,056)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2022	07/26/2024	2,320	612,470	263.99	17,765			2,591		5,029			(2,221)				
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			2,287		16,764			(1,960)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	2,562	556,141	217.09	17,051			2,487		513			(2,131)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	768	2,035,022	2650.47	64,103			9,348		6,490			(8,013)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2024	3,633	1,274,113	350.67	40,262			5,872		11,505			(5,033)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/26/2022	07/26/2024	4,944	1,292,211	261.4	37,407			5,455		16,826			(4,676)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	2,250	489,695	217.64	14,990			2,186		371			(1,874)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	1,223	304,950	249.37	10,307			1,503		1,243			(1,288)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	117	310,303	2662.66	9,775			1,425		744			(1,222)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2024	2,046	718,105	351	22,620			3,299		6,224			(2,828)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/27/2022	07/26/2024	3,697	973,357	263.25	28,182			4,110		9,189			(3,523)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	59	236,415	4023.61	5,012			731		8,580			(626)				
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			3,639		25,022			(3,119)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	2,197	481,892	219.33	14,794			2,157		205			(1,849)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	349	933,843	2677.53	29,509			4,303		1,612			(3,689)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/29/2022	07/29/2024	2,520	887,269	352.16	28,038			4,089		6,749			(3,505)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/29/2022	07/29/2024	2,169	573,397	264.35	16,642			2,427		4,464			(2,080)				
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			4,357		25,663			(3,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/30/2024	447	807,583	1804.67	26,166			3,816		22,437			(3,271)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2024	579	1,045,208	1804.67	33,865			4,939		29,079			(4,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2022	08/01/2024	545	983,599	1804.55	32,065			6,012		27,455			(4,008)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2024	572	1,532,378	2678.84	48,423			9,079		2,663			(6,053)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024	1,586	559,404	352.82	17,677			3,314		3,977			(2,210)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/01/2022	08/01/2024	2,330	616,206	264.43	17,888			3,354		4,799			(2,236)				

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Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2024	4,238	925,893	218.46	28,388			5,323		593			(3,548)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024	4,776	1,687,811	353.41	53,335			10,000		11,180			(6,667)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/02/2022	08/02/2024	8,977	2,364,376	263.39	68,413			12,827		22,410			(8,552)				
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			9,235		45,822			(6,157)				
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			4,677		45,716			(3,118)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	589	1,061,455	1802.64	32,770			6,144		30,273			(4,096)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	2,730	596,464	218.47	18,210			3,414		380			(2,276)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	949	237,354	250.03	7,999			1,500		884			(1,000)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	524	1,398,304	2666.73	43,907			8,233		3,297			(5,488)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	4,707	1,658,520	352.38	52,243			9,796		12,546			(6,530)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/03/2022	08/02/2024	7,406	1,956,829	264.21	56,560			10,605		15,986			(7,070)				
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			9,961		48,043			(6,641)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	2,739	600,097	219.11	18,345			3,440		302			(2,293)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	174	466,142	2672.51	14,637			2,744		958			(1,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/05/2022	08/05/2024	658	1,186,955	1802.99	38,101			7,144		34,133			(4,763)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/05/2022	08/05/2024	383	1,018,417	2658.72	31,978			5,996		2,979			(3,997)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/05/2022	08/05/2024	4,081	1,436,809	352.11	45,116			8,459		11,428			(5,639)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/05/2022	08/05/2024	5,217	1,376,445	263.85	39,917			7,484		12,185			(4,990)				
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			8,120		38,849			(5,414)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/05/2022	08/07/2024	236	424,881	1802.99	13,681			2,565		12,250			(1,710)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024	2,977	649,074	218.01	19,823			3,717		533			(2,478)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/08/2022	08/08/2024	1,494	394,623	264.14	11,385			2,135		3,356			(1,423)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2024	549	1,462,123	2663.73	45,911			8,608		3,939			(5,739)				
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			2,831		13,392			(1,887)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	3,238	707,481	218.5	21,557			4,042		507			(2,695)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	242	643,056	2660.04	20,192			3,786		1,899			(2,524)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2024	4,876	1,713,733	351.43	53,811			10,090		15,105			(6,726)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/09/2022	08/09/2024	5,283	1,389,914	263.11	40,053			7,510		14,257			(5,007)				
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			14,731		69,557			(9,821)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	4,847	1,061,326	218.97	32,402			6,075		644			(4,050)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	940	234,269	249.22	7,895			1,480		1,113			(987)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	151	403,875	2667.14	12,682			2,378		1,017			(1,585)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	1,444	509,296	352.82	16,043			3,008		3,788			(2,005)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/10/2022	08/09/2024	3,210	847,845	264.1	24,438			4,582		7,292			(3,055)				
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			1,388		12,503			(925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	549	995,564	1812.19	31,958			5,992		24,864			(3,995)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2022	08/09/2024	439	1,166,849	2659.53	36,522			6,848		3,486			(4,565)				
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			5,625		23,158			(3,750)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/12/2022	08/09/2024	3,422	1,207,027	352.75	37,780			7,084		9,057			(4,722)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	4,998	1,094,790	219.03	33,347			6,253		686			(4,168)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	153	407,892	2666.37	12,767			2,394		1,078			(1,596)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/12/2022	08/12/2024	2,007	530,111	264.18	15,270			2,863		4,556			(1,909)				
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			6,676		23,929			(4,450)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024	2,913	638,029	219.03	19,447			3,646		407			(2,431)				
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			6,186		22,292			(4,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2024	591	1,076,675	1821.85	34,346			6,440		23,034			(4,293)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	2,289	502,352	219.44	15,312			2,871		288			(1,914)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	1,719	428,546	249.23	14,442			2,708		2,128			(1,805)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	2,617	924,625	353.3	29,033			5,444		6,694			(3,629)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/15/2022	08/15/2024	2,991	791,662	264.67	22,830			4,281		6,317			(2,854)				
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			2,606		9,135			(1,737)				
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			11,391		39,351			(7,594)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2022	08/16/2024	3,009	658,010	218.71	20,004			3,751		493			(2,500)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2022	08/16/2024	2,796	984,206	351.98	30,904			5,795		8,399			(3,863)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2022	08/16/2024	2,842	749,189	263.61	21,551			4,041		7,249			(2,694)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	2,815	617,338	219.29	18,804			3,526		379			(2,351)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	522	1,394,051	2669.49	43,634			8,181		3,577			(5,454)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	4,260	1,505,935	353.47	47,286			8,866		10,733			(5,911)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/16/2022	08/16/2024	6,638	1,753,840	264.2	50,519			9,472		15,304			(6,315)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	634	1,158,474	1826.77	36,608			6,864		22,809			(4,576)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	626	155,499	248.25	5,225			980		952			(653)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	788	2,095,973	2661.54	65,604			12,301		6,398			(8,200)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	1,323	465,765	351.96	14,578			2,733		3,984			(1,822)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/17/2022	08/16/2024	1,823	479,801	263.21	13,796			2,587		4,970			(1,724)				
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			5,974		53,249			(3,982)				
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			7,609		27,443			(5,073)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	2,372	517,047	217.99	15,729			2,949		515			(1,966)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	702	1,863,545	2652.78	58,329			10,937		7,013			(7,291)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/19/2022	08/19/2024	3,050	1,069,291	350.6	33,576			6,295		10,835			(4,197)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/19/2022	08/19/2024	5,064	1,328,743	262.41	38,239			7,170		15,830			(4,780)				
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			8,014		31,487			(5,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/20/2024	610	1,109,300	1819	34,166			6,406		25,219			(4,271)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	2,690	586,444	217.99	17,857			3,348		601			(2,232)				
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			5,397		21,215			(3,598)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2024	308	557,623	1809.98	17,286			3,241		14,727			(2,161)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2024	396	1,046,728	2643.58	32,763			6,143		4,839			(4,095)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	2,166	755,198	348.68	23,638			4,432		9,518			(2,955)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2024	2,500	652,848	261.12	18,754			3,516		9,575			(2,344)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2024	6,542	1,418,831	216.88	43,161			8,093		2,110			(5,395)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	7,390	2,573,139	348.18	80,797			15,149		34,254			(10,100)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/23/2022	08/23/2024	7,179	1,874,634	261.14	53,901			10,107		27,461			(6,738)				
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			4,405		19,884			(2,937)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	2,330	504,736	216.67	15,309			2,870		799			(1,914)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	965	237,414	246.12	7,953			1,491		2,256			(994)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	1,071	2,824,062	2638.06	88,111			16,521		14,611			(11,014)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	5,204	1,811,221	348.04	56,691			10,630		24,458			(7,086)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/24/2022	08/23/2024	4,421	1,153,857	260.97	33,111			6,208		17,331			(4,139)				
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			5,535		53,946			(3,690)				
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			11,111		49,148			(7,407)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2022	08/23/2024	4,728	1,650,728	349.12	51,668			9,688		19,932			(6,458)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2022	08/23/2024	5,176	1,355,880	261.96	38,887			7,291		17,544			(4,861)				
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			6,057		25,190			(4,038)				
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			1,121		5,062			(748)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	6,167	1,333,954	216.32	40,459			7,586		2,425			(5,057)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	253	668,665	2638.74	20,862			3,912		3,482			(2,608)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/26/2024	2,074	718,793	346.57	22,498			4,218		11,317			(2,812)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/26/2022	08/26/2024	2,502	651,341	260.33	18,690			3,504		10,787			(2,336)				
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			6,981		35,617			(4,654)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	2,968	642,051	216.32	19,480			3,652		1,180			(2,435)				
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			5,468		27,931			(3,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2024	340	611,133	1799.88	19,740			3,701		18,926			(2,467)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2024	664	1,748,219	2630.95	54,544			10,227		10,690			(6,818)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2024	1,817	627,850	345.53	19,652			3,685		10,976			(2,456)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/29/2022	08/29/2024	2,008	521,043	259.45	14,954			2,804		9,780			(1,869)				
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			5,328		29,549			(3,552)				

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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	08/30/2022	08/30/2024	686	1,229,737	1792.64	37,138			6,963		42,216			(4,642)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	2,953	635,829	215.35	19,266			3,612		1,581			(2,408)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	520	1,365,203	2626.24	42,458			7,961		9,124			(5,307)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024	6,808	2,352,243	345.51	73,625			13,805		41,285			(9,203)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/30/2022	08/30/2024	5,318	1,378,022	259.12	39,490			7,404		27,075			(4,936)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	1,830	393,354	214.95	11,907			2,233		1,089			(1,488)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	885	217,244	245.4	7,256			1,360		2,403			(907)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	564	1,478,847	2621.28	45,992			8,624		10,768			(5,749)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	6,073	2,095,205	345.02	65,370			12,257		38,453			(8,171)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/31/2022	08/30/2024	8,521	2,205,700	258.84	63,083			11,828		44,883			(7,885)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2022	08/30/2024	160	631,109	3955	13,758			2,580		22,686			(1,720)				
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			4,905		29,283			(3,270)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	3,955	848,019	214.39	25,610			5,869		2,722			(3,201)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	278	726,226	2613.97	22,586			5,176		5,981			(2,823)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2022	08/30/2024	1,556	401,465	257.95	11,522			2,640		9,127			(1,440)				
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			2,886		13,955			(1,574)				
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			6,322		32,885			(3,448)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	4,302	923,493	214.67	27,936			6,402		2,755			(3,492)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	252	658,487	2616.84	20,479			4,693		5,170			(2,560)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2022	08/30/2024	2,269	782,664	344.93	24,419			5,596		14,481			(3,052)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/02/2022	08/30/2024	5,699	1,471,534	258.2	42,086			9,645		32,461			(5,261)				
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			9,988		52,152			(5,448)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024	1,684	361,557	214.67	10,970			2,514		1,125			(1,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/05/2024	480	857,420	1786.1	26,923			6,170		32,241			(3,365)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2024	796	1,420,274	1785.24	44,739			10,253		54,035			(5,592)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2024	2,245	772,582	344.2	24,105			5,524		15,442			(3,013)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/06/2022	09/06/2024	1,795	461,457	257.04	13,198			3,024		11,770			(1,650)				

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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			8,062		70,465			(4,397)				
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			7,251		34,065			(3,955)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	2,136	459,101	214.98	13,883			3,182		1,341			(1,735)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	1,157	282,725	244.38	9,443			2,164		3,771			(1,180)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	182	475,337	2616.02	14,783			3,388		3,905			(1,848)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/07/2022	09/06/2024	6,891	2,376,243	344.83	74,139			16,990		44,952			(9,267)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/07/2022	09/06/2024	8,710	2,248,297	258.12	64,301			14,736		50,523			(8,038)				
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			8,997		40,670			(4,908)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	4,546	976,394	214.78	29,507			6,762		3,003			(3,688)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	3,265	796,463	243.91	26,602			6,096		11,409			(3,325)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	451	1,181,022	2616.33	36,730			8,417		9,652			(4,591)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/08/2022	09/06/2024	4,855	1,674,149	344.86	52,233			11,970		31,587			(6,529)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2022	09/06/2024	4,450	1,149,283	258.28	32,869			7,533		25,339			(4,109)				
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			4,955		20,698			(2,703)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	4,745	1,019,423	214.84	30,838			7,067		3,164			(3,855)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	259	677,762	2618.54	21,078			4,830		5,414			(2,635)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/09/2022	09/09/2024	1,585	548,142	345.76	17,102			3,919		9,600			(2,138)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/09/2022	09/09/2024	1,891	489,183	258.64	13,991			3,206		10,367			(1,749)				
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			5,670		23,714			(3,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/11/2024	385	693,773	1802.92	21,784			4,992		20,903			(2,723)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024	12,140	2,608,240	214.84	78,899			18,081		8,225			(9,862)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2024	2,843	986,124	346.82	30,767			7,051		15,779			(3,846)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/12/2022	09/12/2024	2,277	589,413	258.89	16,857			3,863		12,164			(2,107)				
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			3,466		13,888			(1,891)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	3,719	793,804	213.43	23,901			5,477		3,578			(2,988)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	646	1,680,261	2602.97	52,088			11,937		17,412			(6,511)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2024	3,051	1,052,381	344.88	32,729			7,500		20,074			(4,091)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/13/2022	09/13/2024	4,092	1,049,787	256.55	29,919			6,856		28,493			(3,740)				
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			8,517		43,865			(4,646)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	2,022	431,370	213.36	12,963			2,971		1,977			(1,620)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	688	1,791,311	2604.56	55,352			12,685		18,121			(6,919)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	4,376	1,507,848	344.61	46,743			10,712		29,441			(5,843)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/14/2022	09/13/2024	3,026	776,909	256.76	22,064			5,056		20,588			(2,758)				
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			874		6,438			(477)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	515	920,766	1786.22	29,004			6,647		34,780			(3,626)				
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			6,667		38,510			(3,636)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	2,459	522,440	212.42	15,652			3,587		2,966			(1,957)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	519	1,347,372	2595.98	41,499			9,510		15,492			(5,187)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/15/2022	09/13/2024	1,481	510,039	344.28	15,811			3,623		10,244			(1,976)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/15/2022	09/13/2024	1,467	375,594	256.03	10,667			2,444		10,778			(1,333)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/16/2022	09/13/2024	6,678	2,295,306	343.7	71,154			16,306		48,414			(8,894)				
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			7,217		42,849			(3,937)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	4,490	954,598	212.62	28,628			6,561		5,272			(3,579)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	161	417,951	2597	12,915			2,960		4,779			(1,614)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/16/2022	09/16/2024	5,730	1,467,091	256.02	41,665			9,548		42,246			(5,208)				
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			7,988		47,328			(4,357)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024	3,133	666,066	212.62	20,002			4,584		3,720			(2,500)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	252	652,490	2594.23	20,097			4,605		7,838			(2,512)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/19/2022	09/19/2024	2,949	754,155	255.77	21,418			4,908		22,338			(2,677)				
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			4,713		27,342			(2,571)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	3,937	833,115	211.6	24,960			5,720		5,852			(3,120)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	2,362	569,848	241.26	18,862			4,323		12,139			(2,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	645	1,668,550	2584.92	51,391			11,777		22,890			(6,424)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2024	8,336	2,850,658	341.99	88,370			20,252		69,690			(11,046)				

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	UBS BFM8T61CT2L1QCEMIK50	09/20/2022	09/20/2024	5,786	1,476,252	255.16	41,926			9,608		46,578			(5,241)				
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			5,800		35,623			(3,164)				
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			8,339		77,670			(4,549)				
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			32,687		215,644			(17,829)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	2,239	473,852	211.63	14,178			3,249		3,308			(1,772)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	405	1,045,761	2583.48	32,209			7,381		14,630			(4,026)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/21/2022	09/20/2024	6,493	2,222,648	342.33	68,680			15,739		52,907			(8,585)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/21/2022	09/20/2024	4,591	1,170,225	254.92	33,117			7,589		37,826			(4,140)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	5,239	1,102,908	210.5	32,900			7,540		9,682			(4,112)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2024	1,145	391,056	341.56	12,084			2,769		9,884			(1,510)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2022	09/20/2024	1,529	387,240	253.32	10,920			2,503		14,574			(1,365)				
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			7,571		52,066			(4,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/23/2024	721	1,269,337	1759.37	38,969			8,930		65,541			(4,871)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	2,866	601,529	209.88	17,944			4,112		6,019			(2,243)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	2,608	625,712	239.88	20,648			4,732		15,830			(2,581)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	1,915	4,899,906	2559.33	150,427			34,473		94,035			(18,803)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/23/2022	09/23/2024	3,399	858,885	252.71	24,221			5,551		34,164			(3,028)				
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			5,838		42,861			(3,184)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/24/2024	2,138	448,622	209.88	13,391			3,069		4,505			(1,674)				
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			6,825		52,774			(3,723)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2024	802	2,039,334	2543.26	62,608			14,348		47,394			(7,826)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024	19,577	6,636,360	338.98	205,064			46,994		203,867			(25,633)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2022	09/26/2024	21,313	5,362,344	251.6	151,218			34,654		234,625			(18,902)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2024	551	1,397,524	2537.67	42,904			9,832		34,582			(5,363)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2024	5,986	2,022,079	337.8	62,482			14,319		67,415			(7,810)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/27/2022	09/27/2024	3,997	1,005,379	251.54	28,452			6,520		44,237			(3,557)				
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			12,679		100,677			(6,916)				

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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			2,358		18,683			(1,286)				
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			6,147		44,784			(3,353)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	1,995	418,000	209.57	12,494			2,863		4,492			(1,562)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	1,362	326,014	239.38	10,758			2,465		8,781			(1,345)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	78	199,723	2561.32	6,131			1,405		3,768			(766)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1,883	636,180	337.84	19,658			4,505		21,153			(2,457)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024	2,758	575,741	208.78	17,180			3,937		7,132			(2,148)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2022	09/27/2024	3,410	1,152,514	338.02	35,613			8,161		37,856			(4,452)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2022	09/27/2024	4,828	1,218,291	252.34	34,478			7,901		50,103			(4,310)				
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			5,892		45,792			(3,214)				
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			4,785		40,360			(2,610)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	4,222	879,474	208.31	26,305			6,028		11,915			(3,288)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	140	355,225	2540.87	10,941			2,507		8,518			(1,368)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024	4,217	1,431,065	339.38	44,220			10,134		42,871			(5,527)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/30/2022	09/30/2024	6,109	1,538,120	251.79	43,529			9,975		66,322			(5,441)				
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			6,433		54,273			(3,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2024	553	965,880	1745.47	29,749			6,818		57,344			(3,719)				
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			5,931		36,673			(2,737)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2024	223	570,176	2557.82	17,561			4,756		11,327			(2,195)				
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			6,573		36,346			(3,034)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	2,103	442,426	210.34	13,242			3,586		4,222			(1,655)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	319	820,069	2569.45	25,258			6,841		14,188			(3,157)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	5,059	1,730,876	342.13	53,657			14,532		42,545			(6,707)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/04/2022	10/04/2024	6,951	1,766,263	254.09	50,162			13,586		62,265			(6,270)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	2,481	519,922	209.56	15,535			4,207		5,725			(1,942)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	1,819	434,813	239.07	14,349			3,886		12,223			(1,794)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	1,100	2,819,186	2563.36	86,549			23,440		52,525			(10,819)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	3,163	1,078,083	340.79	33,313			9,022		29,286			(4,164)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/05/2022	10/04/2024	2,666	676,236	253.65	19,137			5,183		24,823			(2,392)				
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			12,465		103,293			(5,753)				
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			17,210		98,012			(7,943)				
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			6,062		36,697			(2,798)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	4,996	1,043,395	208.86	31,124			8,430		13,002			(3,891)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	283	723,915	2557.1	22,224			6,019		14,525			(2,778)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2022	10/04/2024	3,122	1,060,447	339.67	32,768			8,875		31,222			(4,096)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2022	10/04/2024	2,382	603,079	253.17	17,007			4,606		23,122			(2,126)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	2,135	444,576	208.21	13,248			3,588		6,235			(1,656)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	267	680,477	2548.4	20,891			5,658		15,148			(2,611)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/07/2022	10/07/2024	2,734	924,118	338.03	28,463			7,709		30,519			(3,558)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/07/2022	10/07/2024	2,400	604,521	251.93	17,047			4,617		25,790			(2,131)				
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			13,501		87,974			(6,231)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024	2,993	623,199	208.21	18,578			5,031		8,762			(2,322)				
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			5,163		33,652			(2,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2024	936	1,641,518	1754.09	51,051			13,826		89,860			(6,381)				
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			2,561		16,611			(1,182)				
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			11,480		75,655			(5,298)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2024	437	1,110,953	2543.44	33,995			9,207		26,219			(4,249)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2022	10/10/2024	2,574	646,591	251.19	18,234			4,938		29,327			(2,279)				
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			14,527		93,749			(6,705)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	3,159	657,105	207.98	19,588			5,305		9,664			(2,449)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	146	371,853	2543.63	11,416			3,092		8,769			(1,427)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	7,050	2,376,791	337.13	73,443			19,891		83,465			(9,180)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/11/2022	10/11/2024	5,890	1,478,096	250.93	41,682			11,289		68,430			(5,210)				
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			7,330		69,341			(3,383)				
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			10,949		72,912			(5,053)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	4,573	950,710	207.88	28,312			7,668		14,210			(3,539)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	1,070	254,787	238.06	8,382			2,270		8,030			(1,048)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	828	2,106,996	2544.1	64,474			17,462		49,434			(8,059)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	1,666	561,496	337.03	17,294			4,684		19,846			(2,162)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/12/2022	10/11/2024	4,953	1,243,661	251.09	35,071			9,498		56,868			(4,384)				
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			10,297		64,843			(4,752)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	5,955	1,239,167	208.08	36,741			9,951		17,929			(4,593)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	301	766,967	2547.94	23,392			6,335		17,253			(2,924)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2022	10/11/2024	2,928	986,771	337.06	30,294			8,205		34,809			(3,787)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/13/2022	10/11/2024	1,911	479,856	251.11	13,484			3,652		21,905			(1,685)				
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			11,303		76,033			(5,217)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/11/2024	6,609	1,370,009	207.31	40,580			10,990		22,423			(5,072)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/14/2022	10/11/2024	1,677	565,991	337.56	17,376			4,706		19,327			(2,172)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/14/2022	10/11/2024	2,542	636,097	250.19	17,874			4,841		31,195			(2,234)				
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			12,041		81,094			(5,558)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024	3,251	674,010	207.31	20,005			5,418		11,122			(2,501)				
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			7,896		53,192			(3,644)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2024	279	709,029	2545.77	21,696			5,876		16,456			(2,712)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2024	1,288	434,945	337.66	13,396			3,628		14,805			(1,675)				
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			4,271		26,553			(1,971)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	3,240	674,394	208.14	20,036			5,426		9,822			(2,505)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	211	537,665	2550.37	16,453			4,456		11,882			(2,057)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2024	3,997	1,349,476	337.63	41,564			11,257		46,048			(5,195)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/18/2022	10/18/2024	5,202	1,307,170	251.27	36,731			9,948		59,013			(4,591)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2022	10/18/2024	391	690,408	1766.46	20,919			5,666		33,418			(2,615)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	2,416	570,886	236.25	18,725			5,071		21,591			(2,341)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	255	648,167	2541.71	19,769			5,354		15,732			(2,471)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/19/2022	10/18/2024	4,739	1,597,607	337.15	49,047			13,283		56,229			(6,131)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/19/2022	10/18/2024	14,215	3,560,954	250.5	100,063			27,100		170,674			(12,508)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	10/19/2022	10/18/2024	106	393,334	3695.16	37,425			10,136		95,078			(4,678)				
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			11,316		68,156			(5,223)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	4,659	962,795	206.66	28,489			7,716		17,640			(3,561)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	478	1,211,503	2534.56	36,830			9,975		31,687			(4,604)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/20/2022	10/18/2024	5,131	1,727,495	336.65	53,034			14,363		62,764			(6,629)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2022	10/18/2024	3,777	944,686	250.1	26,451			7,164		46,683			(3,306)				
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			20,472		130,957			(9,449)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	2,369	491,308	207.36	14,562			3,944		8,143			(1,820)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	1,876	442,250	235.68	14,506			3,929		17,653			(1,813)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	451	1,146,710	2545.11	34,975			9,472		26,934			(4,372)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/21/2022	10/21/2024	2,920	982,318	336.46	30,157			8,168		36,167			(3,770)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/21/2022	10/21/2024	3,565	895,027	251.08	25,150			6,812		41,041			(3,144)				
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			2,105		13,546			(971)				
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			11,582		68,233			(5,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/22/2024	405	715,733	1766.38	21,830			5,912		34,732			(2,729)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024	1,828	379,080	207.36	11,251			3,047		6,307			(1,406)				
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			5,331		31,332			(2,461)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024	480	1,223,136	2549.05	37,306			10,104		27,639			(4,663)				
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			7,631		40,404			(3,522)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	928	2,373,923	2558.24	72,642			19,674		48,534			(9,080)				

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Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	4,186	1,414,621	337.96	43,570			11,800		47,433			(5,446)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2022	10/25/2024	4,400	1,109,620	252.21	31,180			8,445		46,484			(3,898)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	3,969	828,291	208.67	24,600			6,663		11,256			(3,075)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	617	1,580,995	2561.24	48,378			13,102		31,246			(6,047)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/26/2022	10/25/2024	2,914	986,110	338.37	30,372			8,226		32,191			(3,797)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/26/2022	10/25/2024	2,112	532,679	252.21	15,022			4,068		22,316			(1,878)				
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			14,917		123,996			(6,885)				
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			22,856		119,455			(10,549)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	3,563	745,010	209.07	22,142			5,997		9,480			(2,768)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	350	898,776	2564.74	27,503			7,449		17,065			(3,438)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/27/2022	10/25/2024	2,335	791,064	338.85	24,365			6,599		25,017			(3,046)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2022	10/25/2024	1,902	480,009	252.41	13,536			3,666		19,776			(1,692)				
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			11,755		60,973			(5,425)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	3,059	639,373	209.03	19,009			5,148		8,253			(2,376)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	836	2,146,273	2568.38	65,676			17,787		39,258			(8,209)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/28/2022	10/28/2024	3,786	1,282,773	338.86	39,509			10,700		40,620			(4,939)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/28/2022	10/28/2024	2,743	693,051	252.67	19,544			5,293		27,944			(2,443)				
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			17,056		80,715			(7,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/29/2024	827	1,476,942	1786.64	44,899			12,160		57,396			(5,612)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2024	2,369	495,150	209.03	14,741			3,992		6,424			(1,843)				
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			9,473		44,747			(4,372)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2024	272	697,608	2562.45	21,277			5,763		13,723			(2,660)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2022	10/31/2024	478	853,850	1784.95	25,701			6,961		33,894			(3,213)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	2,443	509,962	208.72	15,141			4,731		6,991			(1,893)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	874	2,239,827	2561.69	68,315			21,348		44,509			(8,539)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2024	6,656	2,255,909	338.93	69,482			21,713		71,290			(8,685)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/01/2022	11/01/2024	9,288	2,338,911	251.81	65,723			20,539		101,355			(8,215)				

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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			12,298		52,128			(4,919)				
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			8,091		60,383			(3,237)				
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			27,408		127,591			(10,963)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	3,278	683,297	208.46	20,246			6,327		9,763			(2,531)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	1,408	333,422	236.78	10,903			3,407		12,118			(1,363)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	702	1,794,411	2555.99	54,730			17,103		37,989			(6,841)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2024	3,261	1,103,677	338.44	33,883			10,588		36,017			(4,235)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/02/2022	11/01/2024	5,283	1,327,160	251.21	37,160			11,613		60,356			(4,645)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	2,282	474,377	207.87	13,999			4,375		7,432			(1,750)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	197	502,274	2548.26	15,269			4,772		11,560			(1,909)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2022	11/01/2024	2,005	501,948	250.32	14,055			4,392		24,439			(1,757)				
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			11,056		52,197			(4,423)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/04/2022	11/01/2024	10,726	3,619,095	337.42	110,744			34,608		126,098			(13,843)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/04/2024	3,631	756,933	208.44	22,352			6,985		10,923			(2,794)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/04/2022	11/04/2024	7,205	1,807,295	250.83	50,604			15,814		84,662			(6,326)				
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			14,964		65,572			(5,986)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024	3,464	721,992	208.44	21,335			6,667		10,442			(2,667)				
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			13,712		60,122			(5,485)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2024	545	971,579	1781.91	29,245			9,139		40,096			(3,656)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2024	1,014	1,810,639	1785.59	54,138			16,918		71,680			(6,767)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024	1,824	379,628	208.18	11,218			3,506		5,742			(1,402)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024	555	1,416,688	2550.51	43,067			13,459		32,068			(5,383)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2024	4,745	1,598,511	336.89	48,914			15,286		57,740			(6,114)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2022	11/07/2024	6,183	1,550,741	250.8	43,421			13,569		72,874			(5,428)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2024	395	1,011,568	2558.62	30,752			9,610		21,009			(3,844)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2024	2,298	774,860	337.16	23,788			7,434		27,537			(2,974)				
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			8,220		33,764			(3,288)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	130	487,685	3748.57	29,233			9,135		67,139			(3,654)				
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			16,459		72,812			(6,584)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	3,503	731,652	208.84	21,642			6,763		10,002			(2,705)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	716	169,470	236.71	5,542			1,732		6,230			(693)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	291	742,657	2553.65	22,577			7,055		16,277			(2,822)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/09/2022	11/08/2024	3,384	1,143,077	337.76	35,092			10,966		39,122			(4,387)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/09/2022	11/08/2024	8,968	2,250,331	250.93	63,234			19,761		104,699			(7,904)				
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			12,741		44,622			(5,096)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024	4,140	874,617	211.26	26,020			8,131		7,956			(3,252)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024	475	1,228,722	2587.4	37,599			11,750		18,281			(4,700)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2022	11/08/2024	2,314	787,913	340.49	24,268			7,584		22,536			(3,033)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2022	11/08/2024	2,136	544,945	255.08	15,367			4,802		17,841			(1,921)				
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			10,426		34,376			(4,170)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024	3,475	733,159	211	21,826			6,821		7,050			(2,728)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024	455	1,176,693	2585.78	36,007			11,252		17,962			(4,501)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/11/2022	11/11/2024	4,822	1,645,494	341.26	50,681			15,838		44,748			(6,335)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/11/2022	11/11/2024	6,635	1,695,915	255.59	47,825			14,945		52,984			(5,978)				
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			17,816		58,801			(7,126)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/12/2024	4,322	911,907	211	27,166			8,489		8,796			(3,396)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2022	11/14/2024	3,205	675,607	210.83	20,086			6,277		6,752			(2,511)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2022	11/14/2024	1,865	476,185	255.32	13,428			4,196		15,287			(1,679)				
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			5,561		19,594			(2,224)				
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			9,409		31,306			(3,764)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2024	2,571	542,937	211.16	16,169			5,053		5,141			(2,021)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2024	660	1,708,066	2588.03	52,267			16,333		25,579			(6,533)				

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Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024	5,381	1,838,148	341.63	56,615			17,692		48,892			(7,077)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/15/2022	11/15/2024	8,342	2,133,217	255.73	60,157			18,799		65,918			(7,520)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/16/2022	11/15/2024	1,364	327,674	240.26	10,780			3,369		8,514			(1,348)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/16/2022	11/15/2024	262	679,488	2592.55	20,792			6,498		9,629			(2,599)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	11/16/2022	11/15/2024	958	326,672	341.05	10,062			3,144		9,044			(1,258)				
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			8,829		50,901			(3,532)				
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			17,074		59,500			(6,830)				
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			6,162		21,606			(2,465)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	5,951	1,256,172	211.1	37,296			11,655		12,020			(4,662)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	170	441,000	2587.4	13,451			4,203		6,654			(1,681)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	11/17/2022	11/15/2024	2,642	901,089	341.04	27,754			8,673		24,964			(3,469)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/17/2022	11/15/2024	3,719	949,843	255.4	26,691			8,341		30,283			(3,336)				
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			17,782		59,763			(7,113)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024	7,876	1,883,952	239.19	61,794			19,311		54,927			(7,724)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024	895	2,315,814	2586.07	70,864			22,145		35,716			(8,858)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024	3,312	1,130,218	341.27	34,811			10,878		30,901			(4,351)				
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			21,836		73,458			(8,734)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/18/2022	11/19/2024	7,885	1,664,354	211.08	49,481			15,463		16,178			(6,185)				
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			12,495		41,939			(4,998)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2024	147	379,228	2585.69	11,604			3,626		5,909			(1,451)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/21/2022	11/21/2024	1,550	395,148	254.99	11,104			3,470		13,135			(1,388)				
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			4,207		14,017			(1,683)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	3,132	662,091	211.42	19,664			6,145		6,126			(2,458)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	739	1,914,308	2591.75	58,386			18,246		27,798			(7,298)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2024	6,496	2,218,931	341.6	68,343			21,357		59,512			(8,543)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2024	6,727	1,717,794	255.35	48,270			15,084		55,250			(6,034)				

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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			7,590		24,099			(3,036)				
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			11,439		70,757			(4,575)				
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			12,874		41,768			(5,150)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	5,708	1,208,673	211.75	35,898			11,218		10,558			(4,487)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	1,443	346,678	240.25	11,371			3,553		9,095			(1,421)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	244	633,708	2595.28	19,391			6,060		8,816			(2,424)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/23/2022	11/22/2024	3,753	959,499	255.69	26,962			8,426		29,893			(3,370)				
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			4,015		12,548			(1,606)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	3,672	778,397	211.96	23,118			7,224		6,618			(2,890)				
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			18,302		56,954			(7,321)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2022	11/27/2024	376	973,888	2591.4	29,704			9,282		14,345			(3,713)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/28/2022	11/27/2024	2,368	808,903	341.57	24,914			7,786		21,834			(3,114)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1,626	344,952	212.17	10,231			3,197		2,864			(1,279)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	2,829	680,950	240.7	22,335			6,980		17,176			(2,792)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1,060	2,755,883	2600.63	84,054			26,267		36,451			(10,507)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/30/2022	11/29/2024	2,591	887,845	342.63	27,257			8,518		22,271			(3,407)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/30/2022	11/29/2024	6,644	1,704,549	256.56	48,068			15,021		49,139			(6,009)				
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			1,475		7,239			(590)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	2,883	609,644	211.45	18,119			5,662		5,733			(2,265)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	1,925	461,361	239.68	15,133			4,729		12,945			(1,892)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	330	854,382	2588.36	26,144			8,170		13,097			(3,268)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/29/2022	11/29/2024	7,651	2,613,373	341.58	80,492			25,154		70,492			(10,061)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/29/2022	11/29/2024	13,814	3,523,030	255.04	99,349			31,047		117,075			(12,419)				
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			11,756		40,681			(4,702)				
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			27,504		83,746			(11,001)				

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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	12/01/2022	11/27/2024	2,145	736,209	343.16	22,675			8,031		17,789			(2,834)				
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			14,485		37,884			(5,112)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	5,265	1,123,211	213.35	33,449			11,847		7,540			(4,181)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	628	1,639,023	2609.95	50,154			17,763		19,296			(6,269)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2022	11/29/2024	1,999	514,360	257.35	14,505			5,137		13,716			(1,813)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	7,484	1,596,957	213.38	47,557			16,843		10,784			(5,945)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/02/2022	12/02/2024	3,867	1,328,177	343.43	40,908			14,488		31,648			(5,113)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/02/2022	12/02/2024	4,517	1,162,040	257.28	32,886			11,647		31,286			(4,111)				
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			10,511		28,560			(3,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024	469	849,896	1813.74	25,327			8,970		24,320			(3,166)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	1,863	397,476	213.38	11,853			4,198		2,704			(1,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	910	1,651,400	1813.74	49,212			17,429		47,308			(6,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	332	600,146	1806.17	17,884			6,334		18,964			(2,236)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	298	774,532	2599.25	23,701			8,394		10,553			(2,963)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2024	3,500	1,200,008	342.87	36,960			13,090		29,832			(4,620)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2022	12/05/2024	3,956	1,014,322	256.43	28,604			10,131		29,734			(3,575)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2024	1,530	3,977,763	2599.06	121,720			43,109		54,433			(15,215)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	5,208	1,783,318	342.43	54,926			19,453		45,747			(6,866)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2022	12/06/2024	7,157	1,835,282	256.44	51,755			18,330		53,745			(6,469)				
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			31,859		94,974			(11,244)				
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			16,295		94,025			(5,751)				
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			28,668		86,441			(10,118)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	2,518	537,251	213.35	16,010			5,670		3,703			(2,001)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	839	2,185,772	2604.69	67,103			23,766		27,933			(8,388)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024	3,991	1,366,231	342.32	42,080			14,903		35,313			(5,260)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/07/2022	12/06/2024	5,485	1,409,159	256.93	39,738			14,074		39,384			(4,967)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	2,283	486,420	213.04	14,476			5,127		3,545			(1,809)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	163	424,774	2599.96	12,998			4,603		5,750			(1,625)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2024	2,896	992,021	342.49	30,554			10,821		25,343			(3,819)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2022	12/06/2024	2,802	719,649	256.85	20,294			7,187		20,271			(2,537)				
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			4,846		14,194			(1,710)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	2,061	438,569	212.75	13,065			4,627		3,400			(1,633)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	2,214	533,885	241.09	17,565			6,221		13,083			(2,196)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	919	2,384,949	2594.04	73,218			25,931		34,857			(9,152)				
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			17,607		56,175			(6,214)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/09/2022	12/10/2024	2,267	581,404	256.52	16,396			5,807		16,951			(2,049)				
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			9,459		30,207			(3,339)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	2,455	522,202	212.75	15,577			5,517		4,076			(1,947)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	916	1,649,561	1801.6	49,157			17,410		55,457			(6,145)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	475	1,232,432	2595.73	37,836			13,400		17,760			(4,729)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	1,527	522,747	342.32	16,101			5,702		13,585			(2,013)				
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			28,936		86,418			(10,213)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	2,647	564,984	213.44	16,887			5,981		3,930			(2,111)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	1,249	302,308	242.02	9,976			3,533		6,734			(1,247)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	173	451,298	2603.76	13,900			4,923		5,922			(1,737)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1,785	611,844	342.79	18,906			6,696		15,412			(2,363)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	3,984	850,963	213.59	25,435			9,008		5,763			(3,179)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	1,651	4,301,320	2605.93	132,481			46,920		54,978			(16,560)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	7,936	2,722,470	343.04	84,124			29,794		67,407			(10,516)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2022	12/13/2024	9,296	2,394,628	257.61	67,768			24,001		62,962			(8,471)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	92	370,125	4019.65	8,391			2,972		12,769			(1,049)				
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			30,365		86,982			(10,717)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/14/2022	12/13/2024	3,419	879,966	257.37	24,903			8,820		23,680			(3,113)				

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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			29,708		171,184			(10,485)				
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			31,844		91,992			(11,239)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	4,486	955,576	213	28,495			10,092		7,188			(3,562)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	168	436,596	2599.22	13,404			4,747		6,049			(1,675)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/15/2022	12/13/2024	3,996	1,361,574	340.77	42,073			14,901		39,262			(5,259)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2022	12/13/2024	2,197	563,674	256.57	15,952			5,650		16,393			(1,994)				
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			30,419		99,451			(10,736)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	1,709	363,811	212.82	10,863			3,847		2,852			(1,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	476	1,234,338	2593.37	37,894			13,421		18,425			(4,737)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/16/2022	12/16/2024	5,208	1,770,239	339.94	54,700			19,373		53,963			(6,838)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/16/2022	12/16/2024	5,208	1,335,291	256.37	37,789			13,384		39,653			(4,724)				
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			7,648		25,614			(2,699)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024	2,719	578,734	212.82	17,293			6,124		4,552			(2,162)				
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			16,532		55,408			(5,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/18/2024	979	1,755,365	1792.17	55,996			19,832		66,307			(7,000)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2024	2,642	897,486	339.74	27,732			9,822		27,761			(3,467)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2022	12/19/2024	1,824	466,049	255.46	13,189			4,671		15,070			(1,649)				
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			7,302		25,280			(2,577)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	203	787,607	3878.44	57,156			20,243		123,492			(7,144)				
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			19,480		64,386			(6,875)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	4,570	970,625	212.4	28,963			10,258		8,282			(3,620)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	1,523	366,919	240.97	12,108			4,288		9,231			(1,514)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	166	427,872	2584.89	13,136			4,652		7,083			(1,642)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	10,063	3,429,497	340.8	105,971			37,532		99,204			(13,246)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2022	12/20/2024	14,006	3,580,487	255.64	101,328			35,887		114,008			(12,666)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	8,997	1,907,212	211.99	56,854			20,136		17,432			(7,107)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	797	2,054,492	2578.86	63,073			22,338		36,355			(7,884)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2022	12/20/2024	1,964	666,417	339.23	20,592			7,293		21,295			(2,574)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2022	12/20/2024	4,969	1,266,584	254.92	35,718			12,650		43,002			(4,465)				
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			15,886		54,150			(5,607)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	1,861	394,712	212.1	11,770			4,169		3,542			(1,471)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	1,080	2,783,797	2578.42	85,463			30,268		49,498			(10,683)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	2,790	946,736	339.37	29,254			10,361		29,990			(3,657)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2022	12/20/2024	2,979	759,905	255.13	21,505			7,616		25,326			(2,688)				
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			16,947		61,393			(5,981)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	1,554	373,348	240.24	12,320			4,364		10,158			(1,540)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	251	645,838	2577.67	19,827			7,022		11,630			(2,478)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2022	12/23/2024	2,225	755,075	339.43	23,332			8,263		23,872			(2,916)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/23/2022	12/23/2024	3,990	1,015,644	254.53	28,641			10,144		35,725			(3,580)				
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			6,514		21,630			(2,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/24/2024	727	1,304,346	1795.31	40,565			14,367		47,740			(5,071)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2024	1,992	421,471	211.6	12,556			4,447		4,188			(1,569)				
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			16,734		55,968			(5,906)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	2,066	436,254	211.19	12,987			4,600		4,628			(1,623)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	1,507	3,862,941	2562.81	118,206			41,865		81,770			(14,776)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	3,425	1,158,671	338.25	35,687			12,639		39,462			(4,461)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/28/2022	12/27/2024	5,598	1,418,187	253.33	39,993			14,164		55,218			(4,999)				
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			4,062		19,123			(1,434)				
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			12,134		42,236			(4,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/27/2024	1,422	2,552,906	1795.8	76,332			27,034		93,125			(9,541)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	2,534	536,225	211.65	15,942			5,646		5,285			(1,993)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	883	2,270,937	2572.2	69,491			24,611		43,603			(8,686)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2022	12/27/2024	3,979	1,351,203	339.57	41,617			14,739		42,451			(5,202)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/29/2022	12/27/2024	5,325	1,352,776	254.03	38,148			13,511		49,707			(4,769)				

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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			3,662		28,993			(1,293)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024	398	1,021,551	2569.16	31,259			11,071		20,331			(3,907)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/30/2022	12/30/2024	3,922	1,327,868	338.55	40,898			14,485		44,482			(5,112)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2022	12/30/2024	2,573	653,192	253.89	18,420			6,524		24,315			(2,303)				
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			14,582		50,655			(5,147)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024	3,007	635,670	211.37	18,918			6,700		6,622			(2,365)				
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			11,787		40,842			(4,160)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2027	27	102,850	3878.44	11,859			8,795		18,353			(593)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/04/2023	12/30/2024	16,971	5,803,405	341.97	178,165			70,523		156,743			(22,271)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025	484	1,243,909	2571.41	38,064			15,067		24,311			(4,758)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/03/2023	01/03/2025	5,338	1,355,597	253.97	38,228			15,132		50,199			(4,778)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	13,691	2,909,502	212.51	86,645			34,297		25,415			(10,831)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	622	150,000	241.05	4,935			1,953		3,806			(617)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	1,414	3,654,019	2583.86	111,813			44,259		62,562			(13,977)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/04/2023	01/03/2025	6,045	1,538,690	254.55	43,391			17,176		54,264			(5,424)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	4,807	8,641,909	1797.66	257,702			102,007		310,233			(32,213)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	2,085	441,888	211.9	13,124			5,195		4,263			(1,641)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	537	1,386,188	2579.66	42,417			16,790		24,834			(5,302)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2023	01/03/2025	2,895	735,253	253.96	20,661			8,178		27,266			(2,583)				
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			4,388		14,011			(1,386)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2023	01/06/2025	1,924	656,309	341.07	20,214			8,002		18,887			(2,527)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	3,281	700,892	213.6	20,894			8,270		5,147			(2,612)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/06/2023	01/06/2025	3,426	1,174,784	342.9	36,301			14,369		30,015			(4,538)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/06/2023	01/06/2025	5,006	1,280,386	255.77	36,235			14,343		40,673			(4,529)				
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			13,552		37,361			(4,280)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	4,392	938,193	213.6	27,986			11,078		6,912			(3,498)				
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			10,996		30,244			(3,472)				

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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			16,826		46,318			(5,314)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2025	1,181	3,074,242	2603.38	94,379			37,358		42,777			(11,797)				
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			17,951		50,999			(5,669)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	2,430	588,579	242.2	19,423			7,688		13,367			(2,428)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	2,323	6,042,038	2600.59	185,491			73,423		86,946			(23,186)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	5,166	1,775,608	343.74	54,866			21,718		43,044			(6,858)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/10/2023	01/10/2025	4,945	1,267,156	256.28	35,861			14,195		38,565			(4,483)				
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			30,912		89,267			(9,762)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	4,101	877,147	213.87	26,183			10,364		6,232			(3,273)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	450	109,369	242.96	3,609			1,429		2,289			(451)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	598	1,560,418	2608.11	47,905			18,962		20,600			(5,988)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	3,490	1,203,208	344.78	37,179			14,717		27,172			(4,647)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/11/2023	01/10/2025	6,000	1,542,120	257.03	43,642			17,275		43,787			(5,455)				
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			17,272		90,260			(5,454)				
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			19,902		51,878			(6,285)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	3,842	824,372	214.57	24,640			9,754		5,188			(3,080)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	1,610	392,805	244.03	12,963			5,131		7,301			(1,620)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	704	1,843,774	2617.67	56,788			22,479		21,747			(7,099)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/12/2023	01/10/2025	6,904	2,386,594	345.69	73,746			29,191		50,584			(9,218)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2023	01/10/2025	8,090	2,087,257	258.01	59,069			23,382		54,010			(7,384)				
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			20,535		56,159			(6,485)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/13/2023	01/10/2025	3,393	1,173,487	345.83	36,261			14,353		24,628			(4,533)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2025	3,101	664,942	214.45	19,895			7,875		4,319			(2,487)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2025	277	723,770	2614.49	22,292			8,824		8,922			(2,787)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/13/2023	01/13/2025	5,319	1,370,678	257.7	38,790			15,354		36,611			(4,849)				

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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			9,735		24,906			(3,074)				
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			7,229		18,453			(2,283)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	2,948	632,156	214.45	18,933			7,494		4,134			(2,367)				
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			18,825		48,097			(5,945)				
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			14,648		37,342			(4,626)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	185	483,052	2611.87	14,878			5,889		6,191			(1,860)				
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			10,467		27,592			(3,306)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,792	384,833	214.72	11,522			4,561		2,418			(1,440)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,700	415,525	244.38	13,754			5,444		7,511			(1,719)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,724	4,516,312	2619.14	139,102			55,061		53,152			(17,388)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/18/2023	01/17/2025	7,935	2,749,211	346.47	85,226			33,735		55,599			(10,653)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/18/2023	01/17/2025	6,960	1,797,622	258.26	51,052			20,208		45,650			(6,382)				
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			11,162		63,033			(3,525)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,884	3,387,320	1798.19	101,620			40,224		122,187			(12,702)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	4,824	1,035,087	214.56	30,970			12,259		6,687			(3,871)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	749	1,955,442	2612.39	60,228			23,840		24,910			(7,528)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/19/2023	01/17/2025	1,918	663,958	346.2	20,583			8,147		13,686			(2,573)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/19/2023	01/17/2025	2,652	683,535	257.79	19,344			7,657		18,165			(2,418)				
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			16,397		52,522			(5,178)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	5,416	1,160,526	214.29	34,665			13,722		7,854			(4,333)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	391	1,023,329	2614.02	31,416			12,436		12,791			(3,927)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/20/2023	01/17/2025	3,912	1,352,308	345.64	41,786			16,540		28,990			(5,223)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/20/2023	01/17/2025	4,689	1,209,958	258.04	34,242			13,554		31,413			(4,280)				

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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			20,364		59,740			(6,431)				
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			5,109		15,000			(1,613)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	2,140	458,683	214.29	13,742			5,440		3,156			(1,718)				
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			21,499		63,165			(6,789)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	5,098	1,091,102	214.01	32,646			12,922		7,894			(4,081)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	219	572,750	2615.13	17,641			6,983		7,154			(2,205)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2023	01/23/2025	5,359	1,383,925	258.24	39,165			15,503		35,395			(4,896)				
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			11,505		32,795			(3,633)				
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			29,551		84,926			(9,332)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	1,912	409,971	214.41	12,258			4,852		2,782			(1,532)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	464	1,215,289	2617.01	37,431			14,816		14,883			(4,679)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	4,828	1,669,061	345.71	51,574			20,415		35,883			(6,447)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/24/2023	01/24/2025	4,724	1,221,137	258.48	34,558			13,679		30,544			(4,320)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	2,402	515,508	214.6	15,414			6,101		3,387			(1,927)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	1,086	265,327	244.3	8,756			3,466		4,896			(1,094)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	551	1,442,454	2618.24	44,428			17,586		17,411			(5,553)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	2,332	807,846	346.43	24,962			9,881		16,520			(3,120)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/25/2023	01/24/2025	2,789	721,097	258.53	20,407			8,078		17,960			(2,551)				
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			18,634		93,040			(5,884)				
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			23,136		67,118			(7,306)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	3,774	808,522	214.24	24,151			9,560		5,646			(3,019)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2023	01/24/2025	2,376	822,101	345.94	25,403			10,055		17,395			(3,175)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/26/2023	01/24/2025	7,700	1,992,801	258.8	56,396			22,324		48,349			(7,050)				
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			11,210		53,780			(3,540)				
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			14,563		41,999			(4,599)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	2,601	556,654	213.98	16,633			6,584		4,098			(2,079)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	190	496,741	2617.69	15,250			6,036		6,072			(1,906)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2023	01/27/2025	4,146	1,431,491	345.29	44,233			17,509		31,775			(5,529)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/27/2023	01/27/2025	5,277	1,366,107	258.9	38,661			15,303		32,899			(4,833)				
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			9,239		26,712			(2,918)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	1,891	404,724	213.98	12,101			4,790		2,989			(1,513)				
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			15,420		44,614			(4,869)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	2,058	440,431	213.98	13,178			5,216		3,263			(1,647)				
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			20,013		57,764			(6,320)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025	495	1,291,089	2610.58	39,636			15,689		17,221			(4,955)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	2,043	704,742	344.98	21,777			8,620		16,024			(2,722)				
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			26,922		83,785			(8,502)				
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			22,960		62,101			(7,251)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	1,495	3,920,499	2622.53	120,359			47,642		45,677			(15,045)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1,993	687,939	345.19	21,257			8,414		15,437			(2,657)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/31/2023	01/31/2025	3,870	1,000,981	258.67	28,328			11,213		24,747			(3,541)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	2,887	620,266	214.86	18,521			8,103		3,991			(2,315)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	492	1,298,348	2637.86	39,859			17,438		12,595			(4,982)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/01/2023	01/31/2025	2,094	725,400	346.44	22,415			9,807		14,943			(2,802)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/01/2023	01/31/2025	3,517	915,764	260.4	25,916			11,338		19,059			(3,240)				
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			22,749		93,241			(6,500)				
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			29,522		68,715			(8,435)				
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			16,431		38,208			(4,695)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	4,963	1,065,558	214.7	31,882			13,948		7,045			(3,985)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	149	393,032	2642.88	12,105			5,296		3,584			(1,513)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/02/2023	01/31/2025	4,442	1,545,458	347.95	47,755			20,893		28,621			(5,969)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2023	01/31/2025	5,846	1,531,310	261.95	43,336			18,960		27,053			(5,417)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	2,657	565,637	212.9	16,884			7,387		5,058			(2,111)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	3,005	730,617	243.17	24,110			10,548		15,478			(3,014)				

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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			38,209		30,975			(10,917)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025	3,455	1,200,870	347.59	37,107			16,234		22,904			(4,638)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/03/2023	02/03/2025	7,154	1,863,686	260.5	52,742			23,075		38,490			(6,593)				
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			15,028		34,917			(4,294)				
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			25,483		59,266			(7,281)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	2,633	560,521	212.9	16,754			7,330		5,039			(2,094)				
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			41,540		96,390			(11,869)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025	461	1,203,888	2614.28	36,839			16,117		15,606			(4,605)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	2,227	770,289	345.96	23,725			10,380		16,508			(2,966)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2023	02/06/2025	1,635	423,780	259.25	11,951			5,228		9,953			(1,494)				
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			12,261		29,833			(3,503)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	3,220	682,949	212.1	20,318			8,889		6,980			(2,540)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	857	2,240,160	2614.66	68,549			29,990		28,969			(8,569)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	9,059	3,129,774	345.49	96,397			42,174		69,316			(12,050)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/07/2023	02/07/2025	7,737	2,009,076	259.67	56,656			24,787		45,343			(7,082)				
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			28,679		68,739			(8,194)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	4,689	994,751	212.15	29,554			12,930		10,090			(3,694)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	519	125,850	242.42	4,128			1,806		2,897			(516)				
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			67,755		67,788			(19,358)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	5,566	1,920,878	345.12	59,163			25,884		43,610			(7,395)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/08/2023	02/07/2025	3,707	960,835	259.18	27,096			11,854		22,738			(3,387)				
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			30,531		134,938			(8,723)				
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			43,497		113,291			(12,428)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	1,908	403,495	211.51	11,984			5,243		4,505			(1,498)				
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			39,516		43,305			(11,290)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/09/2023	02/07/2025	2,868	990,821	345.52	30,517			13,351		21,900			(3,815)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2023	02/07/2025	4,302	1,112,601	258.62	31,264			13,678		27,800			(3,908)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/07/2025	552	993,223	1797.92	30,790			13,471		36,507			(3,849)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/08/2023	02/08/2025	26	107,293	4117.86	4,937			2,160		12,800			(617)				
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			24,759		67,593			(7,074)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	2,235	472,399	211.41	14,026			6,136		5,388			(1,753)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	733	1,907,055	2600.79	58,356			25,531		28,885			(7,294)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	5,495	1,893,072	344.48	58,307			25,509		44,966			(7,288)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2023	02/10/2025	2,492	643,075	258.09	18,070			7,906		16,930			(2,259)				
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			11,427		31,221			(3,265)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	2,443	516,462	211.41	15,344			6,713		5,904			(1,918)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2023	02/11/2025	1,634	421,638	258.09	11,848			5,184		11,109			(1,481)				
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			19,914		54,268			(5,690)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025	305	795,549	2606.13	24,264			10,616		11,430			(3,033)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	4,010	1,383,674	345.07	42,479			18,584		31,702			(5,310)				
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			31,671		80,465			(9,049)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	1,850	390,235	210.93	11,563			5,059		4,812			(1,445)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	2,097	506,581	241.62	16,616			7,269		12,743			(2,077)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	1,481	3,852,454	2601.38	117,500			51,406		58,357			(14,687)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1,712	590,249	344.84	18,121			7,928		13,743			(2,265)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/14/2023	02/14/2025	6,778	1,750,745	258.28	49,196			21,523		45,423			(6,149)				
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			13,660		35,304			(3,903)				
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			50,052		190,888			(14,301)				
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			40,397		101,170			(11,542)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	1,936	407,527	210.47	12,055			5,274		5,365			(1,507)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	1,097	264,588	241.09	8,652			3,785		7,008			(1,082)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	1,246	3,240,188	2600.79	98,502			43,095		49,396			(12,313)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	2,760	951,909	344.93	29,224			12,785		22,033			(3,653)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/15/2023	02/14/2025	3,023	780,921	258.37	21,866			9,566		20,096			(2,733)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	4,276	899,233	210.31	26,599			11,637		12,107			(3,325)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/16/2023	02/14/2025	2,098	721,668	343.99	22,083			9,661		17,760			(2,760)				
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			18,503		49,590			(5,286)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	1,794	377,854	210.6	11,169			4,887		4,884			(1,396)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	503	1,305,541	2595.8	39,688			17,364		20,984			(4,961)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/17/2023	02/14/2025	2,340	602,731	257.63	16,876			7,383		16,610			(2,110)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	02/17/2023	02/14/2025	115	467,410	4079.09	10,353			4,529		15,689			(1,294)				
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			9,524		25,354			(2,721)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	3,484	733,755	210.6	21,734			9,509		9,557			(2,717)				
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			25,069		66,783			(7,163)				
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			14,337		38,224			(4,096)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	472	1,215,336	2576.9	36,946			16,164		23,905			(4,618)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	2,917	995,771	341.37	30,570			13,374		29,017			(3,821)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/21/2023	02/21/2025	1,723	440,665	255.82	12,339			5,398		14,300			(1,542)				
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			27,162		78,583			(7,760)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	5,289	1,108,175	209.52	32,758			14,331		16,833			(4,095)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	1,352	322,870	238.84	10,558			4,619		10,589			(1,320)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	294	757,935	2578.95	23,041			10,081		14,609			(2,880)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	10,290	3,510,044	341.12	107,407			46,991		103,839			(13,426)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/22/2023	02/21/2025	7,497	1,919,197	255.98	53,738			23,510		61,418			(6,717)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	155	620,084	3991.05	36,564			15,997		79,709			(4,571)				
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			55,115		161,159			(15,747)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	3,874	811,522	209.48	23,956			10,481		12,393			(2,995)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	235	607,786	2581.95	18,477			8,084		11,371			(2,310)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/23/2023	02/21/2025	1,478	378,924	256.4	10,610			4,642		11,695			(1,326)				
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			11,506		33,536			(3,287)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2023	02/21/2025	3,697	1,256,159	339.78	38,313			16,762		40,234			(4,789)				
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			18,708		57,850			(5,345)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	3,420	714,165	208.82	21,068			9,217		11,956			(2,633)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	237	609,012	2574	18,514			8,100		12,367			(2,314)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/24/2023	02/24/2025	2,855	728,713	255.28	20,404			8,927		24,759			(2,550)				
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			15,773		48,804			(4,506)				
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			20,954		64,878			(5,987)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	308	792,510	2575.39	24,013			10,506		15,932			(3,002)				
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			17,893		55,092			(5,112)				
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			35,666		108,523			(10,190)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	2,059	430,598	209.08	12,694			5,554		7,011			(1,587)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	203	523,901	2575.3	15,874			6,945		10,553			(1,984)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	3,768	1,280,235	339.74	39,175			17,139		41,253			(4,897)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/28/2023	02/28/2025	3,003	767,964	255.71	21,426			9,374		25,243			(2,678)				
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			68,881		128,692			(4,444)				
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			37,039		69,926			(2,390)				
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			19,256		35,158			(1,242)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	1,234	257,258	208.46	7,569			3,627		4,538			(946)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	722	171,969	238.16	5,589			2,678		6,013			(699)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	1,038	2,667,076	2570.6	80,812			38,723		56,208			(10,102)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	2,604	883,441	339.22	26,945			12,911		29,332			(3,368)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/01/2023	02/28/2025	1,209	308,328	254.99	8,602			4,122		10,748			(1,075)				
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			29,986		119,407			(7,822)				
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			43,214		121,923			(11,273)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	4,378	911,115	208.1	26,778			12,831		16,820			(3,347)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	365	937,180	2568.25	28,303			13,562		20,198			(3,538)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025	2,217	752,798	339.59	22,960			11,002		24,469			(2,870)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/02/2023	02/28/2025	7,100	1,809,948	254.91	50,498			24,197		63,543			(6,312)				
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			31,788		85,565			(8,293)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	2,489	520,254	208.98	15,311			7,337		8,620			(1,914)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	3,961	827,800	208.98	24,379			11,681		13,737			(3,047)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	622	1,603,861	2578.36	48,597			23,286		31,470			(6,075)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	2,923	998,518	341.59	30,455			14,593		28,899			(3,807)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/03/2023	03/03/2025	3,534	904,103	255.85	25,224			12,087		29,413			(3,153)				
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			28,820		73,540			(7,518)				
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			13,869		35,297			(3,618)				
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			33,899		86,335			(8,843)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2025	775	1,990,529	2570.09	60,313			28,900		42,428			(7,539)				
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			15,885		40,847			(4,144)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	5,550	1,155,025	208.1	33,946			16,266		21,522			(4,243)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	1,945	462,965	238.04	15,046			7,210		16,432			(1,881)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	545	1,397,132	2563.38	42,193			20,218		31,743			(5,274)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	5,596	1,907,655	340.87	58,183			27,880		57,768			(7,273)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/07/2023	03/07/2025	6,614	1,687,189	255.08	47,073			22,556		58,602			(5,884)				
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			35,322		99,398			(9,214)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	2,391	497,333	208.02	14,607			6,999		9,360			(1,826)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	885	210,728	238.04	6,849			3,282		7,479			(856)				
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			55,853		88,658			(14,570)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	6,124	2,090,585	341.39	63,763			30,553		61,387			(7,970)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/08/2023	03/07/2025	3,466	884,227	255.1	24,582			11,779		30,664			(3,073)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/08/2023	03/07/2025	347	1,384,030	3992.01	106,163			50,870		198,004			(13,270)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	03/08/2023	03/08/2028	49	193,767	3992.01	33,987			26,906		50,607			(1,699)				
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			61,827		172,843			(16,129)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	4,246	885,064	208.44	25,994			12,456		15,804			(3,249)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	1,545	367,225	237.68	11,935			5,719		13,432			(1,492)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	429	1,097,625	2561.12	33,148			15,884		25,462			(4,144)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025	3,112	1,059,573	340.52	32,317			15,485		32,752			(4,040)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/09/2023	03/07/2025	3,040	775,339	255.07	21,632			10,365		26,946			(2,704)				
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			25,888		79,766			(6,753)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	2,206	463,580	210.12	13,745			6,586		6,684			(1,718)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	2,163	454,461	210.12	13,493			6,465		6,575			(1,687)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	215	552,182	2571.17	16,842			8,070		11,700			(2,105)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2023	03/10/2025	3,358	1,144,181	340.78	35,126			16,831		34,892			(4,391)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1,192	406,093	340.78	12,508			5,993		12,398			(1,563)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/10/2023	03/10/2025	1,907	487,094	255.4	13,687			6,559		16,503			(1,711)				
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			28,157		92,857			(7,345)				
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			16,585		54,719			(4,327)				
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			27,823		91,538			(7,258)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	3,358	710,838	211.66	21,190			10,154		8,359			(2,649)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	618	1,594,924	2581.63	48,964			23,462		30,714			(6,121)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	5,001	1,713,451	342.59	52,946			25,370		47,029			(6,618)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	2,350	498,645	212.19	14,979			7,178		5,428			(1,872)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	1,891	450,431	238.26	14,954			7,166		15,758			(1,869)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	241	623,163	2584.53	19,256			9,227		11,652			(2,407)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1,961	672,800	343.09	20,924			10,026		17,900			(2,616)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2023	03/13/2025	3,316	853,846	257.48	24,335			11,660		24,273			(3,042)				
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			28,982		94,654			(7,561)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/14/2023	03/14/2025	6,068	1,562,672	257.52	44,224			21,190		44,309			(5,528)				
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			25,019		77,930			(6,527)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/15/2023	03/15/2025	66	256,845	3891.93	12,611			6,043		35,489			(1,576)				

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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			22,101		90,131			(5,765)				
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			34,756		111,775			(9,067)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	4,447	946,128	212.74	28,545			13,678		9,532			(3,568)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	783	2,025,976	2587.54	62,805			30,094		36,824			(7,851)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	4,240	1,462,144	344.81	45,473			21,789		34,972			(5,684)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/15/2023	03/14/2025	2,199	568,405	258.43	16,200			7,762		14,863			(2,025)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	4,948	1,049,615	212.14	31,530			15,108		11,532			(3,941)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	243	626,592	2582.98	19,362			9,277		11,909			(2,420)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	4,299	1,483,728	345.17	45,996			22,040		34,685			(5,749)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/16/2023	03/14/2025	4,101	1,059,899	258.43	29,995			14,373		27,716			(3,749)				
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			30,799		100,981			(8,034)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	2,893	617,467	213.45	18,573			8,900		5,642			(2,322)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025	5,168	1,103,072	213.45	33,202			15,910		10,103			(4,150)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025	3,297	703,830	213.45	21,199			10,158		6,462			(2,650)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/17/2023	03/17/2025	5,639	1,949,754	345.75	60,637			29,055		44,034			(7,580)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1,834	634,026	345.75	19,718			9,448		14,345			(2,465)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2023	03/17/2025	5,078	1,316,835	259.3	37,530			17,983		31,842			(4,691)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2023	03/19/2025	3,291	853,475	259.3	24,409			11,696		20,672			(3,051)				
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			49,685		169,867			(12,961)				
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			34,464		117,875			(8,991)				
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			27,468		94,290			(7,165)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	221	572,514	2592.33	17,748			8,504		10,001			(2,218)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/20/2023	03/19/2025	4,121	1,428,883	346.75	44,438			21,293		30,299			(5,555)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2023	03/20/2025	2,853	738,524	258.87	21,048			10,085		18,626			(2,631)				
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			31,073		104,710			(8,106)				
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			22,408		69,753			(5,846)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	5,467	1,160,483	212.27	34,745			16,649		12,699			(4,343)				
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			67,500		84,213			(17,609)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/21/2023	03/21/2025	6,433	1,660,915	258.2	47,004			22,523		44,546			(5,875)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	5,640	1,199,469	212.69	35,840			17,173		12,361			(4,480)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	2,213	531,375	240.17	17,535			8,402		15,849			(2,192)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	651	1,685,041	2589.91	51,731			24,788		30,187			(6,466)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025	12,273	4,229,549	344.61	130,693			62,624		103,047			(16,337)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/22/2023	03/21/2025	3,224	833,272	258.45	23,665			11,339		21,856			(2,958)				
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			2,835		17,530			(740)				
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			22,420		99,434			(5,849)				
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			74,087		252,551			(19,327)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	3,123	666,835	213.52	20,025			9,595		6,088			(2,503)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	765	1,987,767	2598.65	61,422			29,431		32,641			(7,678)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	4,520	1,563,667	345.98	48,474			23,227		34,924			(6,059)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/23/2023	03/21/2025	2,998	778,229	259.63	22,180			10,628		18,323			(2,772)				
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			11,321		66,753			(2,953)				
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			26,242		91,809			(6,846)				
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			19,094		65,257			(4,981)				
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			25,752		88,051			(6,718)				
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			31,115		106,076			(8,117)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	3,919	837,931	213.84	25,314			12,130		7,347			(3,164)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	4,737	1,012,866	213.84	30,609			14,667		8,903			(3,826)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025	2,032	434,463	213.84	13,138			6,295		3,828			(1,642)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	556	1,447,429	2603.87	45,015			21,570		22,640			(5,627)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/24/2023	03/24/2025	3,108	1,079,737	347.37	33,688			16,142		22,093			(4,211)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	5,409	1,878,911	347.37	58,622			28,090		38,486			(7,328)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/24/2023	03/24/2025	2,997	778,429	259.76	22,263			10,668		18,139			(2,783)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/24/2023	03/25/2025	2,075	539,035	259.76	15,416			7,387		12,571			(1,927)				
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			26,007		80,842			(6,785)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	1,740	370,609	212.95	11,133			5,335		3,727			(1,392)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	268	696,351	2594.39	21,517			10,310		12,028			(2,690)				

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Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	2,469	853,800	345.87	26,553			12,723		19,309			(3,319)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/27/2023	03/27/2025	1,724	446,018	258.74	12,667			6,070		11,449			(1,583)				
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			15,035		45,903			(3,922)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	577	1,495,599	2591.44	46,214			22,144		26,628			(5,777)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1,581	545,551	345.13	16,912			8,104		12,940			(2,114)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/28/2023	03/28/2025	2,187	564,801	258.25	16,040			7,686		15,153			(2,005)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	03/29/2023	03/29/2025	50	200,830	4027.81	9,298			4,455		26,533			(1,162)				
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			42,589		170,806			(11,110)				
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			68,180		205,576			(17,786)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	4,860	1,034,899	212.96	30,995			14,852		10,416			(3,874)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,669	640,178	239.88	21,190			10,153		19,706			(2,649)				
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			104,786		122,036			(27,335)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	11,157	3,852,723	345.31	119,434			57,229		90,357			(14,929)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/29/2023	03/28/2025	9,095	2,353,935	258.82	66,852			32,033		60,029			(8,356)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	5,951	1,268,488	213.16	37,928			18,174		12,404			(4,741)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	188	488,025	2597.53	15,031			7,202		8,182			(1,879)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2025	3,225	1,112,632	345	34,380			16,474		26,607			(4,298)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/30/2023	03/28/2025	6,328	1,638,385	258.89	46,366			22,217		41,512			(5,796)				
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			28,411		83,856			(7,411)				
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					363,398			(39,350)				
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					266,330			(28,096)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/31/2023	04/01/2024	9,361	38,468,265	4109.31	1,157,137					2,637,919			(241,070)				
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					2,579,271			(223,782)				
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					832,892			(77,912)				
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					1,293,772			(67,986)				
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					217,914			(26,795)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/31/2023	04/01/2024	667	2,741,486	4109.31	27,963					41,098			(5,826)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/31/2023	04/02/2024	359	1,475,291	4109.31	15,048					22,113			(3,135)				
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					445,953			(55,586)				

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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					445,963			(55,459)				
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			13,595		35,926			(3,546)				
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					204,317			(28,704)				
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			11,991		31,707			(3,128)				
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					104,607			(14,955)				
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			31,284		82,774			(8,161)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2024	44	1,469,225	33274.15	24,323					42,192			(5,067)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2024	35	1,174,510	33274.15	18,119					31,222			(3,775)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2024	90	3,002,337	33274.15	52,964					84,718			(11,034)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2024	50	1,675,946	33274.15	25,458					40,112			(5,304)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	2,482	529,845	213.45	11,710								(2,439)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	3,623	773,298	213.45	23,160			11,098		7,316			(2,895)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	294	767,156	2606.34	23,628			11,322		11,828			(2,954)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	03/31/2025	5,920	2,043,051	345.12	63,335			30,348		48,612			(7,917)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/31/2023	04/01/2024	2,442	634,368	259.72	13,512					7,008			(2,815)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/31/2023	03/31/2025	3,008	781,355	259.72	22,190			10,633		18,386			(2,774)				
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			5,178		227,847			(31,071)				
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			48,146		2,683,514			(288,875)				
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			15,166		957,585			(90,996)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2023	04/03/2024	370	1,527,251	4124.51	15,731			655		22,888			(3,933)				
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			7,096		283,608			(42,578)				
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			4,166		146,456			(24,995)				
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			32,407		78,733			(7,778)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	40	1,350,044	33601.15	24,711			1,030		43,644			(6,178)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	46	1,540,490	33601.15	31,636			1,318		51,848			(7,909)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	2,149	459,953	214	10,156			423					(2,539)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	201	525,909	2617.2	11,570			482		45			(2,893)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2025	303	794,126	2617.2	24,538			12,780		11,006			(3,067)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	1,232	425,283	345.28	9,526			397		3,740			(2,382)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/03/2023	04/03/2025	1,599	416,097	260.2	11,817			6,155		9,390			(1,477)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	8,732	1,876,031	214.85	41,479			1,728					(10,370)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	7,157	1,537,628	214.85	46,267			24,098		11,909			(5,783)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	451	1,183,230	2622.24	26,149			1,090		78			(6,537)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	730	1,913,565	2622.24	59,321			30,896		25,204			(7,415)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	8,374	2,892,749	345.46	64,798			2,700		24,499			(16,199)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	8,956	3,093,906	345.46	96,220			50,115		72,309			(12,028)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/04/2023	04/04/2024	10,084	2,628,050	260.61	55,977			2,332		21,033			(13,994)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/04/2023	04/04/2025	4,295	1,119,260	260.61	31,899			16,614		24,321			(3,987)				
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			6,173		277,289			(37,040)				
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			53,581		2,793,958			(321,488)				
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			15,364		1,129,753			(92,186)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/04/2023	04/04/2024	714	2,928,370	4100.6	28,991			1,208		43,880			(7,248)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	2,081	6,568,363	3156.48	184,040			7,668		336,191			(46,010)				
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			3,180		113,418			(19,082)				
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			42,961		112,051			(10,311)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/04/2023	04/04/2024	41	1,384,450	33402.38	22,993			958		41,291			(5,748)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/04/2023	04/04/2024	58	1,921,600	33402.38	39,142			1,631		61,488			(9,785)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	12,101	2,605,568	215.32	57,661			2,403					(14,415)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	2,570	553,334	215.32	16,689			8,692		3,990			(2,086)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	2,407	583,713	242.53	13,776			574		4,487			(3,444)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	1,556	377,462	242.53	12,569			6,547		9,179			(1,571)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	412	1,082,006	2627.99	23,912			996		50			(5,978)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	933	2,452,885	2627.99	76,039			39,604		30,391			(9,505)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	12,821	4,437,394	346.11	99,398			4,142		31,540			(24,849)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	8,891	3,077,258	346.11	96,010			50,005		69,034			(12,001)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/05/2023	04/05/2024	17,522	4,564,909	260.52	97,233			4,051		38,278			(24,308)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/05/2023	04/04/2025	7,474	1,947,121	260.52	55,493			28,903		42,656			(6,937)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2024	2,810	11,493,329	4090.38	225,703			9,404		417,746			(56,426)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2024	15,234	62,312,655	4090.38	2,243,014			93,459		4,840,409			(560,754)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2025	241	985,127	4090.38	59,238			30,853		117,153			(7,405)				
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			23,425		43,033			(1,449)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/05/2024	7,106	29,067,977	4090.38	439,115			18,296		2,061,070			(109,779)				
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			2,855		157,532			(17,133)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/05/2024	931	3,806,946	4090.38	37,689			1,570		57,037			(9,422)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	4,199	13,255,839	3157.13	383,712			15,988		709,312			(95,928)				
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			8,883		339,650			(53,298)				
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			59,747		150,237			(14,339)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	113	3,784,700	33482.72	60,897			2,537		104,369			(15,224)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	110	3,691,611	33482.72	70,339			2,931		115,743			(17,585)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	11,340	2,441,209	215.27	53,926			2,247					(13,482)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	2,137	460,075	215.27	10,200			425					(2,550)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2024	1,795	386,468	215.27	8,580			357					(2,145)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	4,235	911,584	215.27	27,512			14,329		6,694			(3,439)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	2,611	561,981	215.27	16,972			8,839		4,138			(2,121)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	269	706,656	2628.13	15,617			651		32			(3,904)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	423	1,111,700	2628.13	34,463			17,949		13,753			(4,308)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	11,750	4,075,858	346.88	91,299			3,804		22,496			(22,825)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	2,587	897,263	346.88	20,099			837		5,413			(5,025)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1,318	457,095	346.88	10,285			429		2,829			(2,571)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2025	3,944	1,368,033	346.88	42,546			22,159		29,217			(5,318)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/06/2023	04/07/2025	5,169	1,792,996	346.88	55,941			29,136		38,403			(6,993)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1,207	418,722	346.88	13,064			6,804		8,977			(1,633)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	7,633	2,647,856	346.88	82,613			43,028		56,821			(10,327)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/06/2023	04/05/2024	12,920	3,369,284	260.79	71,766			2,990		25,285			(17,941)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/06/2023	04/08/2024	4,357	1,136,156	260.79	24,314			1,013		8,890			(6,078)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/06/2023	04/04/2025	8,257	2,153,264	260.79	61,368			31,963		45,981			(7,671)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/06/2023	04/07/2025	1,989	518,663	260.79	14,782			7,699		11,108			(1,848)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/06/2023	04/09/2025	4,715	1,229,573	260.79	35,043			18,251		26,383			(4,380)				
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			5,594		249,592			(33,565)				
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			6,704		303,304			(40,221)				
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			8,250		364,927			(49,498)				
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			8,786		391,023			(52,715)				

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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			69,709		3,402,851			(418,252)				
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			44,027		2,369,867			(264,165)				
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			53,375		2,879,615			(320,250)				
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			12,900		1,729,894			(77,401)				
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			16,890		1,946,931			(101,339)				
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			13,775		1,724,080			(82,647)				
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			16,795		2,070,190			(100,767)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/07/2024	210	860,077	4105.02	55,819			2,326		127,125			(13,955)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	120	492,112	4105.02	23,572			982		50,035			(5,893)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/05/2024	1,176	4,828,477	4105.02	48,285			2,012		72,341			(12,071)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/08/2024	587	2,408,114	4105.02	24,081			1,003		36,063			(6,020)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/09/2024	377	1,545,927	4105.02	15,459			644		23,147			(3,865)				
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			20,937		936,046			(125,624)				
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			10,073		451,952			(60,437)				
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			12,308		548,735			(73,851)				
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			8,887		330,399			(53,321)				
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			17,472		44,247			(4,193)				
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			11,777		29,973			(2,826)				
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			4,109		155,605			(24,655)				
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			9,518		24,159			(2,284)				
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			3,512		131,666			(21,073)				
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			46,561		118,261			(11,175)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	04/06/2023	04/06/2024	19	651,786	33485.29	14,077			587		26,036			(3,519)				

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Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/07/2024	41	1,369,110	33485.29	23,438			977		40,933			(5,860)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/08/2024	65	2,189,796	33485.29	37,055			1,544		66,668			(9,264)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/09/2024	39	1,305,859	33485.29	19,217			801		33,040			(4,804)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/05/2024	97	3,245,461	33485.29	68,163			2,840		107,840			(17,041)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/08/2024	87	2,922,252	33485.29	54,148			2,256		82,579			(13,537)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/09/2024	92	3,077,874	33485.29	54,148			2,256		81,348			(13,537)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	5,891	1,262,377	214.28	27,861			1,161		4			(6,965)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	4,143	887,683	214.28	26,639			13,875		7,597			(3,330)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	2,711	654,954	241.56	15,391			641		7,618			(3,848)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	441	1,155,317	2617.65	25,417			1,059		548			(6,354)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	734	1,921,407	2617.65	59,371			30,923		26,840			(7,421)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2023	04/10/2024	7,198	1,869,350	259.7	39,817			1,659		21,631			(9,954)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2023	04/10/2025	5,542	1,439,368	259.7	40,878			21,291		34,237			(5,110)				
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			4,630		207,173			(27,781)				
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			42,293		2,172,366			(253,756)				
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			14,287		2,145,493			(85,722)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2023	04/10/2024	454	1,864,399	4109.11	18,830			785		27,911			(4,708)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	3,183	10,064,216	3161.87	280,320			11,680		487,412			(70,080)				
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			3,528		126,284			(21,171)				
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			29,201		74,013			(7,008)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	04/10/2023	04/10/2024	17	555,316	33586.52	13,716			572		24,935			(3,429)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	04/10/2023	04/10/2024	43	1,454,603	33586.52	27,469			1,145		43,344			(6,867)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	04/11/2023	04/11/2024	1,987	8,166,122	4108.94	160,749			6,698		305,943			(40,187)				
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			56,721		2,856,155			(340,324)				
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			16,068		2,239,150			(96,409)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2023	04/11/2024	529	2,174,460	4108.94	22,179			924		32,548			(5,545)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	3,702	11,725,772	3167.25	333,350			13,890		562,736			(83,338)				
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			3,995		143,772			(23,969)				

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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			30,496		74,694			(7,319)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2023	04/11/2024	25	828,834	33684.79	9,847			410		15,605			(2,462)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2023	04/11/2024	55	1,862,277	33684.79	35,252			1,469		55,537			(8,813)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	5,709	1,223,889	214.37	27,011			1,125		5			(6,753)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	1,781	430,445	241.75	10,115			421		4,748			(2,529)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	1,485	359,003	241.75	11,919			6,208		9,457			(1,490)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	576	1,507,224	2616.69	33,159			1,382		878			(8,290)				
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			73,797		64,805			(17,711)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	9,888	3,415,756	345.46	76,513			3,188		31,880			(19,128)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	10,124	3,497,558	345.46	108,424			56,471		82,229			(13,553)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/11/2023	04/11/2024	6,733	1,746,868	259.46	37,208			1,550		21,759			(9,302)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/11/2023	04/11/2025	1,766	458,084	259.46	13,010			6,776		11,144			(1,626)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	9,027	1,937,428	214.63	42,759			1,782		8			(10,690)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	10,801	2,318,117	214.63	69,520			36,209		18,885			(8,690)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	73	192,373	2619.3	4,232			176		104			(1,058)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	200	524,167	2619.3	16,197			8,436		7,211			(2,025)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	9,056	3,123,838	344.93	69,974			2,916		33,211			(17,493)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2025	7,064	2,436,522	344.93	75,532			39,340		59,191			(9,442)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/12/2023	04/12/2024	12,003	3,114,018	259.43	66,329			2,764		39,322			(16,582)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/12/2023	04/11/2025	9,114	2,364,476	259.43	67,151			34,975		57,697			(8,394)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	2,762	11,301,635	4091.95	222,012			9,250		418,860			(55,503)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	11,841	48,453,029	4091.95	1,788,504			74,521		3,815,435			(447,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/11/2025	267	1,092,517	4091.95	42,064			21,908		76,865			(5,258)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2023	04/12/2024	8,052	32,950,190	4091.95	520,807			21,700		2,498,516			(130,202)				
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			3,095		157,182			(18,568)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2023	04/12/2024	362	1,480,592	4091.95	15,250			635		22,158			(3,813)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	2,794	8,841,120	3164.35	265,230			11,051		462,866			(66,307)				
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			6,127		228,430			(36,761)				
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			37,652		93,105			(9,037)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	80	2,706,910	33646.5	45,733			1,906		80,144			(11,433)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	89	3,005,814	33646.5	67,686			2,820		113,603			(16,921)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	5,219	1,120,924	214.79	24,728			1,030		4			(6,182)				

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)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	8,238	1,769,408	214.79	53,118			27,665		14,076			(6,640)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	2,192	531,702	242.56	12,495			521		4,481			(3,124)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	352	924,110	2623.1	20,330			847		372			(5,083)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	569	1,491,369	2623.1	46,083			24,002		19,722			(5,760)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	6,559	2,262,522	344.95	50,454			2,102		23,950			(12,614)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	7,637	2,634,534	344.95	81,671			42,537		63,922			(10,209)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/13/2023	04/12/2024	7,497	1,950,905	260.22	41,554			1,731		19,431			(10,389)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/13/2023	04/11/2025	5,084	1,322,925	260.22	37,571			19,568		29,993			(4,696)				
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			9,187		412,167			(55,122)				
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			52,346		2,492,897			(314,074)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/13/2023	04/11/2025	91	378,378	4146.22	19,399			10,103		30,003			(2,425)				
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			17,485		1,327,676			(104,908)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2023	04/12/2024	556	2,306,457	4146.22	23,295			971		34,517			(5,824)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	3,024	9,587,822	3170.59	246,115			10,255		407,716			(61,529)				
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			4,750		160,759			(28,498)				
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			20,510		49,056			(4,923)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/13/2023	04/13/2024	42	1,414,787	34029.69	25,465			1,061		43,687			(6,366)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/13/2023	04/12/2024	71	2,410,326	34029.69	49,659			2,069		78,862			(12,415)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	7,951	1,700,000	213.8	37,400			1,558		24			(9,350)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	2,654	567,388	213.8	12,534			522		18			(3,133)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2024	1,849	395,243	213.8	8,739			364		16			(2,185)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	1,698	362,998	213.8	10,875			5,664		3,362			(1,359)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	2,779	594,058	213.8	17,810			9,276		5,514			(2,226)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	335	875,890	2615.46	19,270			803		625			(4,817)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	298	780,136	2615.46	24,028			12,515		11,223			(3,004)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	7,163	2,466,291	344.32	54,998			2,292		29,772			(13,750)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	2,284	786,540	344.32	17,619			734		9,699			(4,405)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	6,401	2,204,149	344.32	49,373			2,057		27,367			(12,343)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2023	04/14/2025	5,022	1,729,258	344.32	53,607			27,920		43,704			(6,701)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	3,419	1,177,363	344.32	36,498			19,010		29,778			(4,562)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	3,105	1,069,150	344.32	33,144			17,262		27,061			(4,143)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/14/2023	04/12/2024	13,512	3,504,185	259.35	74,289			3,095		45,205			(18,572)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/14/2023	04/14/2025	4,688	1,215,803	259.35	34,529			17,984		29,950			(4,316)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/14/2023	04/16/2025	2,380	617,333	259.35	17,532			9,131		15,231			(2,192)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/14/2023	04/14/2024	2,157	8,925,234	4137.64	202,235			8,426		382,413			(50,559)				

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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			8,088		364,073			(48,526)				
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			8,065		370,244			(48,388)				
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			37,415		1,702,151			(224,488)				
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			46,843		2,479,465			(281,058)				
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			46,521		2,615,994			(279,127)				
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			16,777		1,365,532			(100,664)				
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			17,035		1,481,289			(102,211)				
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			16,497		1,492,020			(98,980)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2024	99	410,482	4137.64	27,420			1,143		53,162			(6,855)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2024	99	409,468	4137.64	28,458			1,186		48,951			(7,115)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/12/2024	558	2,310,554	4137.64	23,106			963		34,578			(5,776)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/15/2024	716	2,962,155	4137.64	29,622			1,234		44,303			(7,405)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/16/2024	528	2,183,401	4137.64	21,834			910		32,648			(5,459)				
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			10,137		410,731			(60,824)				
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			11,253		456,889			(67,520)				
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			8,123		329,887			(48,738)				
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			4,255		152,028			(25,532)				
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			15,405		39,779			(3,697)				
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			4,262		157,828			(25,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	1,213	2,175,703	1793.22	65,271			33,995		87,835			(8,159)				
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			5,546		193,287			(33,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	1,159	2,078,966	1793.22	62,369			32,484		83,980			(7,796)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/14/2024	54	1,839,923	33886.47	29,007			1,209		48,887			(7,252)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/15/2024	72	2,424,512	33886.47	46,530			1,939		81,255			(11,632)				

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Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/16/2024	13	450,559	33886.47	11,129			464		20,206			(2,782)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/12/2024	79	2,664,965	33886.47	54,933			2,289		87,394			(13,733)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/15/2024	56	1,884,527	33886.47	46,548			1,939		75,145			(11,637)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/16/2024	66	2,247,041	33886.47	38,026			1,584		59,174			(9,506)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2024	2,688	573,716	213.47	12,645			527		40			(3,161)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025	2,148	458,492	213.47	13,709			7,140		4,480			(1,714)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2024	496	1,294,768	2610.81	28,485			1,187		1,844			(7,121)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025	333	868,147	2610.81	26,739			13,927		13,155			(3,342)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1,893	649,827	343.36	14,491			604		9,626			(3,623)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	3,005	1,031,905	343.36	31,989			16,661		27,682			(3,999)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2023	04/17/2024	3,178	824,349	259.37	17,559			732		10,793			(4,390)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/17/2023	04/17/2025	2,070	536,928	259.37	15,195			7,914		13,228			(1,899)				
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			7,004		306,961			(42,023)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	9,237	38,346,645	4151.32	1,290,234			53,760		2,812,954			(322,558)				
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			20,267		1,543,358			(121,604)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2023	04/17/2024	697	2,891,428	4151.32	29,203			1,217		43,225			(7,301)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	3,573	11,338,743	3173.76	327,502			13,646		523,269			(81,876)				
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			5,193		172,352			(31,160)				
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			43,096		102,609			(10,343)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2023	04/17/2024	53	1,813,663	33987.18	26,724			1,114		44,129			(6,681)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2023	04/17/2024	61	2,076,965	33987.18	35,267			1,469		54,501			(8,817)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	10,259	2,191,708	213.64	48,327			2,014		150			(12,082)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	2,711	579,855	213.88	12,786			533		72			(3,196)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	1,567	378,137	241.34	12,516			6,519		10,463			(1,565)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	568	1,485,017	2616.62	45,739			23,822		21,475			(5,717)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2024	1,911	657,239	343.91	14,656			611		9,198			(3,664)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	3,327	1,144,214	343.91	35,471			18,474		29,854			(4,434)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2023	04/24/2024	2,598	673,709	259.32	14,350			598		9,219			(3,588)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2023	04/24/2025	3,646	945,407	259.32	26,850			13,984		23,538			(3,356)				
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			6,534		290,745			(39,205)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/24/2023	04/24/2024	8,966	37,093,138	4137.04	1,428,256			59,511		3,119,099			(357,064)				
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			15,794		339,992			(94,761)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2023	04/24/2024	436	1,804,077	4137.04	18,582			774		26,918			(4,645)				

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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			12,012		428,710			(72,074)				
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			4,396		130,346			(26,375)				
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			38,335		88,220			(9,200)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2023	04/24/2024	36	1,203,142	33875.4	18,432			768		31,934			(4,608)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2023	04/24/2024	54	1,822,899	33875.4	38,908			1,621		59,745			(9,727)				
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			7,075		327,775			(42,451)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/25/2023	04/25/2024	10,977	44,693,563	4071.63	1,610,616			67,109		3,371,030			(402,654)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	3,987	851,857	213.64	25,471			13,266		8,126			(3,184)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	2,032	490,157	241.18	11,519			480		6,670			(2,880)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	1,871	451,199	241.18	14,890			7,755		12,586			(1,861)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	468	1,222,946	2612.42	26,905			1,121		1,691			(6,726)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	952	2,486,734	2612.42	76,591			39,891		37,080			(9,574)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	11,118	3,817,979	343.42	85,141			3,548		56,243			(21,285)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	6,215	2,134,508	343.42	65,956			34,352		57,058			(8,245)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/18/2023	04/18/2024	15,650	4,061,016	259.48	86,500			3,604		51,940			(21,625)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/18/2023	04/17/2025	4,905	1,272,639	259.48	36,016			18,758		31,046			(4,502)				
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			5,971		265,828			(35,825)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	10,150	42,169,918	4154.87	1,513,642			63,068		3,083,738			(378,411)				
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			14,668		879,252			(88,005)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2023	04/18/2024	318	1,323,089	4154.87	13,496			562		19,774			(3,374)				
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			11,875		454,853			(71,250)				
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			4,479		148,172			(26,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/17/2025	1,468	2,638,051	1797.48	81,445			42,419		102,125			(10,181)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	25	851,823	33976.63	19,638			818		38,180			(4,909)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	40	1,364,993	33976.63	34,012			1,417		54,369			(8,503)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	8,214	1,752,255	213.33	38,602			1,608		193			(9,651)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	7,440	1,587,098	213.33	47,343			24,658		15,819			(5,918)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	1,460	351,407	240.64	8,258			344		5,497			(2,065)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	2,249	541,265	240.64	17,862			9,303		15,841			(2,233)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	743	1,936,885	2608.1	42,611			1,775		3,549			(10,653)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	703	1,832,289	2608.1	56,251			29,298		28,527			(7,031)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	9,343	3,203,740	342.91	71,443			2,977		51,477			(17,861)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	9,870	3,384,358	342.91	104,577			54,467		93,232			(13,072)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/19/2023	04/19/2024	11,886	3,080,249	259.15	65,609			2,734		42,970			(16,402)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/19/2023	04/17/2025	12,450	3,226,356	259.15	91,306			47,555		81,079			(11,413)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	04/19/2023	04/19/2024	2,571	10,681,306	4154.52	253,823			10,576		488,322			(63,456)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	04/19/2023	04/19/2025	44	183,385	4154.52	8,051			4,193		22,722			(1,006)				
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			68,405		3,247,393			(410,428)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/19/2023	04/19/2024	7,057	29,319,180	4154.52	486,568			20,274		1,033,400			(121,642)				
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			6,166		237,155			(36,998)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/19/2023	04/19/2024	486	2,017,961	4154.52	20,583			858		30,152			(5,146)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	4,028	12,798,234	3177.52	414,467			17,269		648,676			(103,617)				
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			3,971		133,141			(23,827)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	1,840	3,308,454	1798.54	99,241			51,688		126,691			(12,405)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/19/2023	04/19/2024	100	3,397,337	33897.01	56,466			2,353		98,734			(14,116)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024	10,197	3,501,172	343.34	78,076			3,253		52,501			(19,519)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	5,397	1,853,034	343.34	57,259			29,822		49,769			(7,157)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/20/2023	04/19/2024	7,210	1,868,684	259.17	39,803			1,658		25,975			(9,951)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/20/2023	04/17/2025	5,899	1,528,785	259.17	43,265			22,534		38,368			(5,408)				
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			7,289		326,161			(43,734)				
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			34,291		119,293			(8,230)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/19/2023	04/19/2024	141	4,795,591	33897.01	92,338			3,847		143,028			(23,085)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	6,460	1,381,392	213.83	30,418			1,267		91			(7,605)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	3,107	664,383	213.83	19,845			10,336		6,168			(2,481)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	216	564,845	2612.26	12,427			518		834			(3,107)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	147	384,125	2612.26	11,793			6,142		5,737			(1,474)				
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			14,162		330,223			(84,971)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/25/2023	04/25/2024	457	1,858,706	4071.63	19,145			798		27,729			(4,786)				
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			9,705		402,366			(58,232)				

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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			4,433		147,042			(26,599)				
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			28,981		74,635			(6,955)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	24	791,330	33530.83	16,463			686		33,384			(4,116)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	57	1,914,928	33530.83	36,606			1,525		54,927			(9,152)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/22/2024	7,413	30,642,681	4133.52	1,015,523			42,313		2,333,446			(253,881)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2024	7,087	29,293,091	4133.52	979,541			40,814		2,225,219			(244,885)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2024	8,329	34,427,790	4133.52	519,190			21,633		922,155			(129,797)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	5,770	23,851,607	4133.52	381,834			15,910		717,498			(95,458)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	6,112	25,265,391	4133.52	364,891			15,204		422,458			(91,223)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2024	99	408,562	4133.52	20,306			846		24,658			(5,076)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	130	535,919	4133.52	34,513			1,438		59,243			(8,628)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	192	792,288	4133.52	55,302			2,304		95,153			(13,825)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/19/2024	698	2,884,583	4133.52	29,610			1,234		43,102			(7,403)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/22/2024	381	1,576,435	4133.52	16,169			674		23,536			(4,042)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2024	411	1,700,336	4133.52	17,437			727		25,378			(4,359)				
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			13,796		508,865			(82,777)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/22/2024	2,153	6,844,838	3179.94	186,364			7,765		288,306			(46,591)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2024	3,090	9,827,547	3179.94	268,518			11,188		413,683			(67,130)				
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			5,999		184,915			(35,992)				
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			43,669		103,984			(10,480)				
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			4,134		129,689			(24,806)				
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			26,098		62,185			(6,263)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/21/2024	76	2,585,903	33808.96	45,436			1,893		76,692			(11,359)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/23/2024	50	1,694,488	33808.96	34,354			1,431		54,082			(8,588)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/20/2023	04/19/2024	9,891	40,846,179	4129.79	1,298,226			54,093		2,562,934			(324,557)				
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			19,231		964,099			(115,384)				
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			4,460		151,892			(26,759)				
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			18,315		43,720			(4,396)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/20/2023	04/20/2024	33	1,099,642	33786.62	18,951			790		32,852			(4,738)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/20/2023	04/19/2024	52	1,743,737	33786.62	38,853			1,619		60,548			(9,713)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	10,063	2,147,616	213.41	47,226			1,968		218			(11,807)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	1,700	362,748	213.41	8,006			334		55			(2,001)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	2,695	575,099	213.41	12,710			530		97			(3,177)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	3,229	689,141	213.41	20,619			10,739		6,849			(2,577)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	1,979	422,413	213.41	12,651			6,589		4,216			(1,581)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	1,929	464,544	240.83	10,870			453		6,941			(2,718)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	526	1,372,584	2610.84	30,197			1,258		2,184			(7,549)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	712	1,858,172	2610.84	57,232			29,808		28,333			(7,154)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2023	04/19/2024	8,132	2,796,116	343.85	62,353			2,598		38,482			(15,588)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1,762	605,751	343.85	13,569			565		8,472			(3,392)				
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			7,822		347,621			(46,929)				
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			6,542		289,250			(39,249)				
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			6,746		314,173			(40,476)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/19/2024	9,369	38,726,726	4133.52	1,168,950			48,706		2,272,088			(292,237)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	453	1,872,729	4129.79	19,289			804		27,983			(4,822)				
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			10,652		400,474			(63,912)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	3,391	1,166,017	343.85	26,119			1,088		16,394			(6,530)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2023	04/17/2025	11,775	4,048,870	343.85	125,110			65,162		105,494			(15,639)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	2,635	905,883	343.85	28,082			14,626		23,687			(3,510)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2025	3,855	1,325,505	343.85	41,091			21,401		34,683			(5,136)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/19/2024	9,856	2,554,606	259.18	54,158			2,257		35,354			(13,539)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/22/2024	4,713	1,221,433	259.18	26,017			1,084		17,103			(6,504)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/23/2024	2,521	653,308	259.18	13,915			580		9,183			(3,479)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/21/2025	11,135	2,885,942	259.18	81,672			42,538		72,533			(10,209)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/22/2025	1,742	451,627	259.18	12,826			6,680		11,359			(1,603)				

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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			4,010		130,179			(24,059)				
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			23,708		56,416			(5,690)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/22/2024	16	544,909	33808.96	5,449			227		8,139			(1,362)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/23/2024	40	1,339,856	33808.96	20,895			871		34,170			(5,224)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/19/2024	87	2,934,201	33808.96	51,452			2,144		79,789			(12,863)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/22/2024	34	1,151,544	33808.96	20,771			865		32,366			(5,193)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	13,621	2,923,721	214.65	64,527			2,689		202			(16,132)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	3,744	803,561	214.65	24,131			12,568		6,750			(3,016)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	2,190	529,360	241.76	12,440			518		6,446			(3,110)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	2,387	577,143	241.76	19,161			9,980		15,392			(2,395)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	904	2,368,983	2620.68	52,118			2,172		3,102			(13,029)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	1,632	4,276,582	2620.68	132,146			68,826		59,458			(16,518)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	10,551	3,640,683	345.04	81,187			3,383		42,282			(20,297)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	7,762	2,678,268	345.04	83,026			43,243		65,345			(10,378)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2023	04/25/2024	12,350	3,202,538	259.31	68,214			2,842		44,030			(17,054)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2023	04/25/2025	5,986	1,552,210	259.31	44,238			23,041		38,684			(5,530)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	11,478	2,456,975	214.06	54,250			2,260		324			(13,563)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	3,622	775,366	214.06	23,300			12,135		7,090			(2,912)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	1,461	352,173	241.13	8,276			345		5,051			(2,069)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	403	1,052,795	2612.2	23,161			965		2,140			(5,790)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	732	1,911,947	2612.2	59,079			30,770		28,945			(7,385)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	10,857	3,757,448	346.08	84,167			3,507		36,324			(21,042)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	5,889	2,037,932	346.08	63,380			33,010		46,654			(7,922)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/26/2023	04/26/2024	13,174	3,415,589	259.27	72,752			3,031		47,674			(18,188)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/26/2023	04/25/2025	7,951	2,061,324	259.27	58,542			30,490		51,590			(7,318)				
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			8,773		403,235			(52,638)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/26/2023	04/26/2024	10,884	44,145,173	4055.99	1,622,877			67,620		3,604,761			(405,719)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	5,860	1,254,781	214.13	27,605			1,150		156			(6,901)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	3,728	798,375	214.13	17,628			735		134			(4,407)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	2,910	623,091	214.13	18,680			9,729		5,679			(2,335)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	05/01/2025	2,319	496,479	214.13	14,909			7,765		4,555			(1,864)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	503	1,319,721	2623.18	29,034			1,210		1,604			(7,258)				
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			71,369		60,618			(17,128)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	10,993	3,807,099	346.33	84,898			3,537		35,067			(21,225)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1,573	544,738	346.33	12,202			508		5,221			(3,051)				

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Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/28/2023	04/28/2025	9,563	3,311,977	346.33	102,671			53,475		74,847			(12,834)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1,831	634,123	346.33	19,721			10,271		14,355			(2,465)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/28/2023	04/26/2024	10,265	2,669,346	260.04	56,590			2,358		30,911			(14,148)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/28/2023	04/29/2024	3,519	915,181	260.04	19,493			812		10,783			(4,873)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/28/2023	04/30/2024	2,522	655,760	260.04	13,968			582		7,770			(3,492)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/28/2023	04/28/2025	3,518	914,886	260.04	25,983			13,533		21,417			(3,248)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/28/2023	04/29/2025	2,466	641,339	260.04	18,214			9,486		15,026			(2,277)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/28/2023	04/30/2025	2,849	740,766	260.04	21,112			10,996		17,370			(2,639)				
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			8,292		365,422			(49,752)				
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			6,904		308,173			(41,424)				
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			5,757		265,797			(34,540)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/26/2024	9,378	39,102,729	4169.48	1,177,458			49,061		2,223,393			(294,364)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/29/2024	7,341	30,606,950	4169.48	891,876			37,162		1,897,740			(222,969)				
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			33,297		129,755			(7,991)				
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			19,742		522,354			(118,453)				
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			3,060		101,040			(18,362)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/26/2023	04/26/2024	275	1,114,248	4055.99	11,365			474		16,618			(2,841)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/26/2023	04/26/2024	3,432	10,851,847	3162.19	330,572			13,774		603,775			(82,643)				
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			6,461		258,030			(38,768)				
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			40,600		107,357			(9,744)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	94	3,141,375	33301.87	49,558			2,065		82,203			(12,390)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	98	3,258,867	33301.87	59,312			2,471		94,929			(14,828)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	8,651	1,848,643	213.7	40,726			1,697		331			(10,181)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	4,096	875,284	213.7	26,224			13,658		8,423			(3,278)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	470	1,229,354	2613.42	27,046			1,127		2,367			(6,761)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	608	1,589,416	2613.42	48,954			25,497		23,773			(6,119)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	8,991	3,100,213	344.83	69,135			2,881		37,622			(17,284)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	7,397	2,550,857	344.83	79,077			41,186		63,032			(9,885)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/27/2023	04/26/2024	17,247	4,464,730	258.88	95,099			3,962		68,028			(23,775)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/27/2023	04/25/2025	7,145	1,849,616	258.88	52,529			27,359		47,919			(6,566)				
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			6,624		294,946			(39,741)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/27/2023	04/26/2024	11,110	45,942,863	4135.35	1,317,804			54,909		2,541,588			(329,451)				
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			18,503		276,362			(111,019)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	502	2,074,665	4135.35	21,162			882		30,937			(5,290)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG C2RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	3,136	9,987,774	3185.25	274,539			11,439		416,642			(68,635)				
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			5,921		188,407			(35,528)				
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			44,288		103,013			(10,629)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/27/2023	04/27/2024	28	930,609	33826.16	15,424			643		26,422			(3,856)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/27/2023	04/26/2024	88	2,970,343	33826.16	70,559			2,940		116,498			(17,640)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/30/2024	8,932	37,240,448	4169.48	1,209,239			50,385		2,702,596			(302,310)				
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			16,673		118,793			(100,037)				
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			17,491		88,060			(104,944)				
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			14,966		170,521			(89,797)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2024	89	373,005	4169.48	23,835			993		28,217			(5,959)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	126	527,112	4169.48	36,529			1,522		48,507			(9,132)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2023	04/26/2024	594	2,474,887	4169.48	25,244			1,052		36,902			(6,311)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2023	04/29/2024	524	2,185,434	4169.48	22,291			929		32,554			(5,573)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2023	04/30/2024	324	1,352,213	4169.48	13,793			575		20,138			(3,448)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/26/2024	3,875	12,379,733	3194.81	327,278			13,637		458,873			(81,820)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/29/2024	3,935	12,571,065	3194.81	339,725			14,155		480,695			(84,931)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/30/2024	2,849	9,102,480	3194.81	251,465			10,478		358,916			(62,866)				
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			4,356		113,036			(26,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	1,118	2,019,548	1806.11	60,990			31,766		72,033			(7,624)				
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			4,690		133,211			(28,139)				
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			16,002		39,695			(3,840)				

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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			4,829		130,439			(28,974)				
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			42,622		96,613			(10,229)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/28/2024	54	1,833,917	34098.16	36,479			1,520		66,097			(9,120)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/29/2024	54	1,846,919	34098.16	35,710			1,488		64,242			(8,928)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/30/2024	34	1,167,576	34098.16	18,255			761		31,703			(4,564)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/26/2024	66	2,233,890	34098.16	46,162			1,923		70,134			(11,541)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/29/2024	57	1,948,840	34098.16	42,268			1,761		64,752			(10,567)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/30/2024	73	2,491,069	34098.16	48,491			2,020		72,062			(12,123)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/05/2023	04/05/2024	98,958	9,895,831	100	193,000			8,042		1			(48,250)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/05/2023	04/05/2024	169,395	16,600,661	98	205,000			8,542		446,959			(51,250)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/12/2023	04/12/2024	88,615	8,861,456	100	177,000			7,375		908			(44,250)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/12/2023	04/12/2024	146,595	14,366,288	98	179,000			7,458		370,880			(44,750)				
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			8,708		27,458			(52,250)				
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			7,542		278,250			(45,250)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/26/2023	04/26/2024	88,052	8,805,217	100	179,000			7,458		5,753			(44,750)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/26/2023	04/26/2024	174,385	17,089,755	98	204,000			8,500		406,094			(51,000)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	4,214	900,159	213.59	19,840			2,480		269			(4,960)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	3,459	831,578	240.43	19,542			2,443		14,227			(4,886)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2025	1,651	396,880	240.43	13,137			7,389		11,965			(1,642)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	340	888,447	2615.55	19,546			2,443		1,865			(4,886)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2025	607	1,588,116	2615.55	48,914			27,514		23,483			(6,114)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/01/2023	05/01/2024	3,459	897,475	259.44	19,116			2,390		12,296			(4,779)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2023	05/01/2024	1,446	6,024,683	4167.87	128,633			16,079		247,305			(32,158)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2023	05/01/2024	8,413	35,064,337	4167.87	1,256,427			157,053		2,699,946			(314,107)				
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			48,021		520,703			(96,042)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2023	05/01/2024	618	2,574,426	4167.87	26,517			3,315		38,331			(6,629)				
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			33,522		371,166			(67,044)				

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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			12,667		114,813			(25,335)				
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			22,991		46,244			(5,109)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2023	05/01/2024	33	1,123,747	34051.7	21,702			2,713		40,052			(5,426)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2023	05/01/2024	65	2,205,822	34051.7	48,021			6,003		72,673			(12,005)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	7,737	1,659,976	214.54	36,652			4,582		263			(9,163)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	3,563	764,412	214.54	22,971			12,921		6,630			(2,871)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	1,937	467,812	241.57	15,531			8,736		12,773			(1,941)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	704	1,839,890	2615.07	40,478			5,060		4,066			(10,119)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	923	2,412,955	2615.07	74,560			41,940		35,907			(9,320)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	17,024	5,889,451	345.96	131,924			16,490		61,411			(32,981)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	9,029	3,123,827	345.96	97,151			54,647		72,464			(12,144)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/02/2023	05/02/2024	8,471	2,201,515	259.89	46,892			5,862		27,304			(11,723)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/02/2023	05/02/2025	6,772	1,759,907	259.89	50,157			28,214		41,883			(6,270)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/03/2023	05/02/2025	19,748	5,149,021	260.73	146,747			82,545		113,441			(18,343)				
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			28,815		451,442			(57,630)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/03/2023	05/03/2024	12,678	51,861,420	4090.75	1,708,984			213,623		3,544,312			(427,246)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2023	05/03/2024	8,162	33,387,570	4090.75	555,634			69,454		1,663,517			(138,908)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	4,313	13,727,633	3182.59	418,713			52,339		683,327			(104,678)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/03/2023	05/03/2024	98	3,275,224	33414.24	51,736			6,467		87,910			(12,934)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/03/2023	05/03/2024	118	3,931,371	33414.24	77,065			9,633		126,636			(19,266)				
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			21,808		339,613			(43,617)				
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			201,517		3,332,195			(403,033)				
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			40,888		132,539			(9,086)				
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			27,403		47,932			(1,661)				
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			13,191		211,014			(26,381)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2023	05/03/2024	712	2,910,822	4090.75	29,981			3,748		43,330			(7,495)				
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			19,906		218,224			(39,812)				
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			83,072		187,134			(18,460)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2023	05/03/2024	8,645	1,862,696	215.47	41,128			5,141		154			(10,282)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	3,467	747,110	215.47	22,518			12,666		5,661			(2,815)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2023	05/03/2024	268	700,786	2615.77	15,487			1,936		1,553			(3,872)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	389	1,016,362	2615.77	31,507			17,723		15,019			(3,938)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/04/2023	05/03/2024	8,464	2,214,660	261.64	47,172			5,897		17,506			(11,793)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/04/2023	05/02/2025	5,376	1,406,670	261.64	40,090			22,551		28,461			(5,011)				
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			21,381		346,804			(42,761)				
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			172,911		2,813,698			(345,822)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/04/2023	05/03/2024	705	2,863,210	4061.22	29,348			3,668		42,625			(7,337)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/04/2023	05/03/2024	3,108	9,872,128	3176.12	254,016			31,752		452,669			(63,504)				
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			13,102		157,654			(26,205)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	6,746	1,448,413	214.7	31,923			3,990		221			(7,981)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	2,334	501,060	214.7	11,083			1,385		97			(2,771)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	2,227	478,159	214.7	10,591			1,324		99			(2,648)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	2,192	470,698	214.7	14,177			7,975		4,017			(1,772)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	3,176	681,959	214.7	20,547			11,558		5,834			(2,568)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	1,441	348,602	241.88	8,192			1,024		4,331			(2,048)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	468	1,225,805	2617.92	26,968			3,371		2,491			(6,742)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	482	1,262,016	2617.92	39,123			22,006		18,346			(4,890)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/06/2024	6,391	1,672,106	261.64	35,616			4,452		13,604			(8,904)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/07/2024	4,424	1,157,542	261.64	24,771			3,096		9,504			(6,193)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/03/2024	3,421	895,080	261.64	19,065			2,383		7,076			(4,766)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/05/2025	6,391	1,672,161	261.64	47,657			26,807		33,934			(5,957)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/06/2025	3,119	815,982	261.64	23,255			13,081		16,576			(2,907)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/05/2024	1,997	8,259,824	4136.25	175,496			21,937		331,183			(43,874)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/06/2024	2,527	10,450,996	4136.25	209,956			26,244		404,234			(52,489)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/07/2024	1,925	7,964,060	4136.25	172,048			21,506		335,022			(43,012)				
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			47,976		1,286,643			(95,951)				
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			6,293		16,680			(1,398)				
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			44,197		1,293,933			(88,394)				
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			26,988		63,001			(5,997)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/04/2023	05/04/2024	34	1,130,791	33127.74	25,895			3,237		44,982			(6,474)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/04/2023	05/03/2024	31	1,041,994	33127.74	25,737			3,217		41,304			(6,434)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/03/2024	8,328	34,445,057	4136.25	959,466			119,933		1,880,239			(239,866)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/06/2024	8,169	33,787,352	4136.25	953,681			119,210		2,065,671			(238,420)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/07/2024	7,074	29,261,555	4136.25	832,272			104,034		1,831,458			(208,068)				
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			48,431		1,374,342			(96,863)				
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			46,044		1,660,642			(92,087)				
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			46,495		1,429,609			(92,991)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/07/2024	228	945,025	4136.25	9,545			1,193		14,052			(2,386)				
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			48,376		606,525			(96,753)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2023	05/02/2024	478	1,969,303	4119.58	20,284			2,535		29,319			(5,071)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	3,073	9,794,136	3187.04	281,687			35,211		443,734			(70,422)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2024	123	507,952	4136.25	32,864			4,108		72,570			(8,216)				
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			8,549		142,965			(17,098)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/03/2024	616	2,548,067	4136.25	25,735			3,217		37,924			(6,434)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/06/2024	681	2,817,647	4136.25	28,458			3,557		41,908			(7,115)				
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			29,129		366,723			(58,259)				
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			24,142		304,352			(48,285)				
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			9,884		101,076			(19,768)				
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			25,606		55,273			(5,690)				
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			19,633		197,665			(39,267)				
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			36,675		78,963			(8,150)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/05/2024	43	1,439,103	33674.38	27,670			3,459		47,082			(6,918)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	71	2,403,062	33674.38	34,882			4,360		56,202			(8,720)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/02/2023	05/02/2024	4,272	7,692,703	1800.72	121,581			15,198		170,283			(30,395)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/02/2023	05/02/2025	1,120	2,017,163	1800.72	63,018			35,448		76,288			(7,877)				

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Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/02/2023	05/02/2024	31	1,033,378	33684.53	18,784			2,348		34,333			(4,696)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/02/2023	05/02/2024	46	1,551,668	33684.53	33,275			4,159		51,206			(8,319)				
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			11,883		122,909			(23,766)				
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			19,978		43,095			(4,440)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	39	1,329,531	33674.38	32,132			4,017		55,958			(8,033)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	40	1,354,496	33674.38	14,084			1,760		21,648			(3,521)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	26	877,037	33674.38	21,935			2,742		34,692			(5,484)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	70	2,362,823	33674.38	44,232			5,529		71,613			(11,058)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	4,227	905,773	214.28	20,009			2,501		269			(5,002)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	2,539	544,094	214.28	16,366			9,206		4,962			(2,046)				
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			9,219		10,003			(18,437)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	842	2,198,295	2611.27	68,147			38,333		34,277			(8,518)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	28,684	9,949,494	346.86	222,869			27,859		93,255			(55,717)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	11,561	2,483,600	214.82	54,838			6,855		345			(13,709)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	6,580	1,413,520	214.82	42,476			23,893		11,776			(5,310)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	1,750	423,887	242.17	9,961			1,245		4,898			(2,490)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	1,345	325,680	242.17	10,813			6,082		8,424			(1,352)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	563	1,472,496	2613.78	32,395			4,049		3,530			(8,099)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	859	2,244,505	2613.78	69,355			39,012		33,827			(8,669)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/03/2023	05/03/2024	13,585	3,542,113	260.73	75,447			9,431		35,865			(18,862)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	30,080	10,433,672	346.86	324,487			182,524		230,160			(40,561)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/08/2023	05/08/2024	3,475	906,878	260.97	19,317			2,415		8,947			(4,829)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/08/2023	05/08/2025	3,064	799,512	260.97	22,786			12,817		17,321			(2,848)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/08/2023	05/08/2024	1,857	7,682,457	4138.12	148,544			18,568		287,437			(37,136)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	8,794	36,392,171	4138.12	1,261,723			157,715		2,744,776			(315,431)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	91	376,602	4138.12	8,775			4,936		12,207			(1,097)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2024	7,430	30,744,404	4138.12	428,083			53,510		1,744,038			(107,021)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2024	420	1,737,500	4138.12	17,549			2,194		25,830			(4,387)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	3,333	10,621,602	3186.75	283,742			35,468		453,165			(70,935)				

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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			12,721		141,949			(25,442)				
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			42,692		93,965			(9,487)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/08/2023	05/08/2024	29	958,742	33618.69	17,912			2,239		30,479			(4,478)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/08/2023	05/08/2024	46	1,562,732	33618.69	27,802			3,475		42,952			(6,951)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	13,492	2,891,815	214.33	63,851			7,981		884			(15,963)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	4,287	918,748	214.33	27,618			15,535		8,338			(3,452)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	3,295	793,880	240.97	18,656			2,332		12,491			(4,664)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	2,990	720,615	240.97	23,924			13,457		20,868			(2,991)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	615	1,606,020	2609.54	35,332			4,417		5,229			(8,833)				
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			86,089		78,652			(19,131)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	8,393	2,908,546	346.55	65,151			8,144		29,001			(16,288)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	7,710	2,671,847	346.55	83,094			46,741		60,127			(10,387)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/09/2023	05/09/2024	12,772	3,331,734	260.86	70,966			8,871		34,087			(17,741)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/09/2023	05/09/2025	5,900	1,539,144	260.86	43,866			24,674		33,741			(5,483)				
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			19,387		298,805			(38,773)				
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			202,700		3,200,452			(405,400)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2023	05/09/2025	97	399,519	4119.17	9,329			5,247		12,977			(1,166)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/09/2023	05/09/2024	6,581	27,109,867	4119.17	389,216			48,652		1,680,925			(97,304)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2024	490	2,018,596	4119.17	20,388			2,548		30,004			(5,097)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	2,434	7,744,244	3182.27	221,820			27,728		370,154			(55,455)				
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			15,378		175,811			(30,755)				
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			65,510		148,355			(14,558)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/09/2023	05/09/2024	30	1,016,450	33561.81	20,706			2,588		35,466			(5,176)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/09/2023	05/09/2024	73	2,447,757	33561.81	46,078			5,760		71,726			(11,519)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/10/2024	10,003	2,149,566	214.9	47,484			5,935		478			(11,871)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	4,291	922,144	214.9	27,747			15,608		7,718			(3,468)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/10/2024	255	667,304	2618.8	14,747			1,843		1,601			(3,687)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	526	1,377,347	2618.8	42,698			24,017		19,977			(5,337)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	15,673	5,445,597	347.45	121,981			15,248		46,848			(30,495)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	9,571	3,325,350	347.45	103,418			58,173		70,778			(12,927)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/10/2023	05/10/2024	13,802	3,624,611	262.62	77,204			9,651		23,248			(19,301)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/10/2023	05/09/2025	9,045	2,375,453	262.62	67,700			38,081		44,071			(8,463)				
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			24,803		373,737			(49,606)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/10/2023	05/10/2024	12,554	51,943,983	4137.64	1,784,412			223,052		3,679,348			(446,103)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/10/2023	05/09/2025	309	1,279,255	4137.64	80,210			45,118		162,256			(10,026)				
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			13,879		24,846			(841)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/10/2024	8,014	33,157,325	4137.64	522,450			65,306		2,626,212			(130,612)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2023	05/10/2024	444	1,835,767	4137.64	104,526			13,066		217,929			(26,131)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/10/2023	05/10/2024	641	2,651,065	4137.64	27,041			3,380		39,392			(6,760)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	3,905	12,429,215	3182.71	382,656			47,832		650,527			(95,664)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	4,935	8,865,137	1796.23	154,885			19,361		224,028			(38,721)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1,317	2,366,360	1796.23	73,357			41,263		94,058			(9,170)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	05/10/2023	05/10/2024	86	2,879,583	33531.33	43,633			5,454		71,437			(10,908)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	05/10/2023	05/10/2024	115	3,855,678	33531.33	71,094			8,887		118,472			(17,774)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/10/2024	13,222	2,839,453	214.76	62,724			7,840		694			(15,681)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	8,420	1,808,231	214.76	54,518			30,666		15,440			(6,815)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	1,556	375,667	241.49	12,510			7,037		10,394			(1,564)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/10/2024	460	1,204,197	2618.19	26,613			3,327		2,954			(6,653)				
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			52,517		43,946			(11,670)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	10,625	3,706,997	348.89	83,037			10,380		24,389			(20,759)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	17,227	6,010,428	348.89	186,924			105,145		116,794			(23,366)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/11/2023	05/10/2024	14,017	3,678,491	262.44	78,352			9,794		24,898			(19,588)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/11/2023	05/09/2025	11,382	2,987,033	262.44	85,130			47,886		56,420			(10,641)				
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			23,075		356,183			(46,149)				
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			167,257		2,607,548			(334,514)				
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			55,993		2,166,726			(111,986)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2023	05/10/2024	567	2,340,330	4130.62	23,637			2,955		34,776			(5,909)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2023	05/10/2024	3,162	10,051,433	3179.33	257,924			32,241		450,945			(64,481)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2023	05/10/2024	4,531	8,129,345	1794.06	128,532			16,067		199,485			(32,133)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2023	05/09/2025	1,636	2,935,231	1794.06	91,562			51,503		119,206			(11,445)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/11/2023	05/11/2024	21	702,634	33309.51	16,161			2,020		27,914			(4,040)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/11/2023	05/10/2024	78	2,592,028	33309.51	47,356			5,920		73,778			(11,839)				
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			23,363		369,401			(46,726)				
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			26,881		425,441			(53,761)				
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			20,111		316,973			(40,222)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2023	05/10/2024	9,956	41,057,759	4124.08	1,248,704			156,088		2,409,678			(312,176)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2023	05/13/2024	8,127	33,517,848	4124.08	941,730			117,716		2,004,055			(235,432)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2023	05/14/2024	8,048	33,191,849	4124.08	980,309			122,539		2,219,485			(245,077)				
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			50,452		1,653,429			(100,904)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	6,969	28,740,435	4124.08	443,662			55,458		1,466,707			(110,915)				
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			49,943		1,367,869			(99,886)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	170	699,154	4124.08	44,886			5,611		84,740			(11,221)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/10/2024	797	3,286,567	4124.08	33,194			4,149		48,839			(8,299)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/13/2024	650	2,679,287	4124.08	27,061			3,383		39,786			(6,765)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/14/2024	483	1,993,041	4124.08	20,130			2,516		29,589			(5,032)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	3,549	11,290,107	3181.26	284,745			35,593		485,301			(71,186)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	4,227	13,446,657	3181.26	372,120			46,515		636,106			(93,030)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	2,699	8,586,463	3181.26	223,369			27,921		379,351			(55,842)				
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			18,352		206,925			(36,703)				
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			65,846		152,866			(14,632)				
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			11,106		130,204			(22,211)				
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			11,030		25,623			(2,451)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/14/2024	3,669	6,585,182	1794.89	126,938			15,867		183,239			(31,735)				
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			29,855		69,393			(6,634)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	05/12/2023	05/12/2024	13	441,066	33300.62	10,100			1,263		17,523			(2,525)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	05/12/2023	05/13/2024	53	1,772,171	33300.62	27,572			3,447		45,452			(6,893)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	05/12/2023	05/14/2024	67	2,227,673	33300.62	37,565			4,696		62,987			(9,391)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	05/12/2023	05/10/2024	66	2,198,625	33300.62	43,746			5,468		68,984			(10,936)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	05/12/2023	05/13/2024	116	3,862,289	33300.62	67,318			8,415		104,488			(16,830)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	05/12/2023	05/14/2024	57	1,902,150	33300.62	40,120			5,015		63,431			(10,030)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	5,071	1,086,591	214.27	23,948			2,994		367			(5,987)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	4,330	927,742	214.27	20,531			2,566		369			(5,133)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025	3,107	665,685	214.27	20,084			11,297		6,158			(2,510)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	1,638	394,322	240.7	9,267			1,158		6,584			(2,317)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	364	950,715	2612.17	20,916			2,614		2,888			(5,229)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	539	1,406,955	2612.17	43,616			24,534		21,878			(5,452)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	5,800	2,020,666	348.39	45,061			5,633		14,632			(11,265)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	3,204	1,116,180	348.39	25,002			3,125		8,356			(6,251)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1,242	432,701	348.39	9,693			1,212		3,274			(2,423)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/12/2025	5,638	1,964,190	348.39	61,086			34,361		39,519			(7,636)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	2,046	712,852	348.39	22,241			12,511		14,356			(2,780)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1,901	662,431	348.39	20,668			11,626		13,354			(2,583)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2023	05/10/2024	7,480	1,955,652	261.45	41,655			5,207		17,342			(10,414)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2023	05/13/2024	4,582	1,197,950	261.45	25,516			3,190		10,872			(6,379)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2023	05/14/2024	1,687	441,097	261.45	9,439			1,180		4,033			(2,360)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2023	05/12/2025	5,516	1,442,223	261.45	41,103			23,121		30,006			(5,138)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2023	05/13/2025	1,829	478,172	261.45	13,628			7,666		9,958			(1,703)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2023	05/14/2025	1,867	488,066	261.45	13,910			7,824		10,174			(1,739)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	4,728	1,011,771	213.99	22,350			2,794		525			(5,588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	1,929	412,784	213.99	12,421			6,987		3,978			(1,553)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	148	387,156	2609.44	8,556			1,070		1,423			(2,139)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	275	716,505	2609.44	22,212			12,494		11,490			(2,776)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	2,753	955,642	347.08	21,406			2,676		9,151			(5,352)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	2,749	954,023	347.08	29,670			16,689		20,888			(3,709)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/15/2023	05/15/2024	3,223	844,880	262.11	17,996			2,249		6,567			(4,499)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/15/2023	05/15/2025	7,366	1,930,632	262.11	55,023			30,950		37,848			(6,878)				
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			24,507		394,349			(49,013)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/15/2023	05/15/2024	8,118	33,579,131	4136.28	1,117,903			139,738		2,528,583			(279,476)				

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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			59,190		1,579,450			(118,380)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2023	05/15/2024	550	2,273,552	4136.28	22,963			2,870		33,743			(5,741)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	4,000	12,729,957	3182.29	341,317			42,665		580,635			(85,329)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/15/2023	05/15/2024	3,185	5,715,633	1794.7	109,663			13,708		158,668			(27,416)				
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			15,789		36,461			(3,509)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2023	05/15/2024	31	1,046,317	33348.6	20,202			2,525		34,332			(5,050)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/15/2023	05/15/2024	48	1,608,602	33348.6	28,011			3,501		43,153			(7,003)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2024	13,067	2,784,564	213.1	61,483			7,685		2,468			(15,371)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2024	2,667	639,285	239.73	15,023			1,878		13,038			(3,756)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2024	836	2,172,194	2599.12	47,788			5,974		11,088			(11,947)				
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			57,845		58,918			(12,854)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	11,473	3,969,883	346.02	88,925			11,116		45,335			(22,231)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	5,645	1,953,176	346.02	60,744			34,168		45,657			(7,593)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/16/2023	05/16/2024	16,034	4,187,853	261.18	89,201			11,150		41,468			(22,300)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/16/2023	05/16/2025	7,278	1,900,815	261.18	53,983			30,366		40,696			(6,748)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1,565	6,429,986	4109.9	132,609			16,576		265,840			(33,152)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	11,091	45,584,611	4109.9	1,725,408			215,676		3,454,912			(431,352)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/16/2023	05/16/2024	6,310	25,933,580	4109.9	380,404			47,551		1,481,063			(95,101)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2023	05/16/2024	712	2,925,860	4109.9	29,551			3,694		43,421			(7,388)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	3,398	10,768,794	3169.25	307,966			38,496		571,730			(76,991)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/16/2023	05/16/2024	4,288	7,662,768	1787.08	143,519			17,940		234,622			(35,880)				
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			29,107		72,420			(6,468)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/16/2023	05/16/2024	14	469,685	33012.14	11,883			1,485		20,979			(2,971)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/16/2023	05/16/2024	65	2,152,621	33012.14	40,111			5,014		62,213			(10,028)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	11,358	2,416,431	212.75	53,331			6,666		2,661			(13,333)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	6,100	1,297,705	212.75	38,931			21,899		14,820			(4,866)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	1,534	368,509	240.19	12,235			6,882		11,470			(1,529)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	838	2,180,325	2600.7	47,967			5,996		10,783			(11,992)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	920	2,392,011	2600.7	73,913			41,576		41,727			(9,239)				

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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	05/17/2023	05/17/2024	14,525	5,044,962	347.32	112,503		14,063		47,186			(28,126)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	05/17/2023	05/16/2025	6,516	2,263,029	347.32	70,154		39,462		48,862			(8,769)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/17/2023	05/17/2024	21,492	5,621,389	261.56	119,736		14,967		51,133			(29,934)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/17/2023	05/16/2025	7,899	2,066,098	261.56	58,677		33,006		42,710			(7,335)				
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		27,914		433,520			(55,828)				
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		229,131		3,742,457			(458,262)				
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		56,276		164,637			(12,506)				
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		16,365		28,051			(992)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	8,814	36,654,351	4158.77	619,466		77,433		1,807,838			(154,867)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	356	1,478,872	4158.77	92,461		11,558		143,548			(23,115)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/17/2023	05/17/2024	601	2,499,605	4158.77	25,246		3,156		37,073			(6,312)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/17/2023	05/17/2024	4,243	13,485,685	3178.3	409,587		51,198		703,075			(102,397)				
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		15,729		191,356			(31,457)				
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		37,804		89,743			(8,401)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/17/2023	05/17/2024	99	3,304,753	33420.77	53,842		6,730		88,342			(13,460)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/17/2023	05/17/2024	96	3,214,107	33420.77	60,909		7,614		97,827			(15,227)				
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		24,343		359,669			(48,686)				
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		151,200		2,343,193			(302,401)				
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		52,535		780,266			(105,070)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/18/2023	05/17/2024	551	2,312,832	4198.05	23,360		2,920		34,292			(5,840)				
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		28,348		380,494			(56,697)				
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		20,033		240,237			(40,066)				
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		29,027		68,738			(6,451)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/18/2023	05/18/2024	26	855,994	33535.91	19,688		2,461		33,958			(4,922)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/18/2023	05/17/2024	78	2,612,128	33535.91	51,819		6,477		80,638			(12,955)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	6,023	1,275,941	211.86	28,096		3,512		2,170			(7,024)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	6,389	1,353,636	211.86	40,501		22,782		17,368			(5,063)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	1,845	442,307	239.73	10,350		1,294		9,042			(2,587)				

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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)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	415	1,076,532	2596.65	23,684			2,960		5,974			(5,921)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	221	574,098	2596.65	17,682			9,946		10,400			(2,210)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	7,654	2,667,456	348.5	59,484			7,436		20,404			(14,871)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	9,943	3,465,105	348.5	107,072			60,228		69,503			(13,384)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/18/2023	05/17/2024	9,127	2,386,299	261.46	50,590			6,324		22,260			(12,647)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/18/2023	05/16/2025	11,299	2,954,251	261.46	83,605			47,028		61,658			(10,451)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	6,396	1,354,694	211.8	29,776			3,722		2,370			(7,444)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	3,506	742,629	211.8	16,382			2,048		1,404			(4,096)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	5,984	1,267,458	211.8	37,884			21,310		16,469			(4,736)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025	1,808	382,922	211.8	11,453			6,442		4,984			(1,432)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	1,905	457,373	240.07	10,703			1,338		8,802			(2,676)				
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			8,696		19,228			(17,393)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	192	498,907	2593.5	10,976			1,372		3,126			(2,744)				
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			45,790		49,474			(10,176)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	11,205	3,910,599	349	87,206			10,901		27,355			(21,802)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1,428	498,430	349	11,165			1,396		3,635			(2,791)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/19/2023	05/19/2025	7,954	2,775,801	349	85,772			48,247		54,101			(10,722)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1,227	428,104	349	13,271			7,465		8,352			(1,659)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2025	2,700	942,262	349	29,210			16,431		18,401			(3,651)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/19/2023	05/17/2024	8,169	2,132,050	260.98	45,199			5,650		22,263			(11,300)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/19/2023	05/20/2024	4,216	1,100,427	260.98	23,439			2,930		11,697			(5,860)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/19/2023	05/19/2025	5,965	1,556,851	260.98	44,215			24,871		34,035			(5,527)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/19/2023	05/20/2025	2,344	611,704	260.98	17,372			9,772		13,384			(2,172)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/19/2023	05/21/2025	2,984	778,676	260.98	22,114			12,439		17,053			(2,764)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/19/2023	05/19/2024	1,888	7,913,490	4191.98	167,795			20,974		311,537			(41,949)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/19/2023	05/20/2024	2,300	9,642,007	4191.98	199,177			24,897		384,295			(49,794)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/19/2023	05/21/2024	1,732	7,259,442	4191.98	140,196			17,524		265,884			(35,049)				
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			162,280		2,410,649			(324,560)				
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			111,828		1,730,388			(223,655)				
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			130,605		2,365,229			(261,210)				
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			67,702		860,344			(135,404)				
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			50,310		526,176			(100,621)				
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			50,939		508,581			(101,878)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2024	195	815,652	4191.98	53,996			6,750		92,787			(13,499)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	98	409,616	4191.98	27,690			3,461		43,951			(6,923)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/19/2023	05/17/2024	620	2,598,926	4191.98	26,249			3,281		38,536			(6,562)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	377	1,581,639	4191.98	15,975			1,997		23,433			(3,994)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/21/2024	392	1,641,835	4191.98	16,583			2,073		24,319			(4,146)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/19/2023	05/17/2024	3,520	11,193,406	3180.28	297,865			37,233		506,680			(74,466)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/19/2023	05/20/2024	2,563	8,150,378	3180.28	215,178			26,897		368,114			(53,794)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/19/2023	05/21/2024	3,121	9,924,116	3180.28	294,051			36,756		500,791			(73,513)				
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			14,431		178,388			(28,862)				
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			17,872		42,772			(3,972)				
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			9,573		116,098			(19,146)				
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			16,313		39,064			(3,625)				
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			11,209		136,487			(22,417)				
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			39,339		94,255			(8,742)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/19/2024	45	1,492,832	33426.63	22,549			2,819		36,122			(5,637)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/20/2024	31	1,051,296	33426.63	25,602			3,200		44,540			(6,401)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/21/2024	71	2,357,371	33426.63	41,363			5,170		68,800			(10,341)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/17/2024	61	2,042,061	33426.63	40,644			5,080		62,859			(10,161)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/20/2024	104	3,471,828	33426.63	67,054			8,382		103,160			(16,764)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/21/2024	33	1,090,301	33426.63	19,844			2,480		30,379			(4,961)				
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			22,092		340,106			(44,185)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2023	05/22/2024	9,277	38,896,411	4192.63	1,396,310			174,539		2,874,003			(349,078)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/22/2023	05/22/2024	6,200	25,995,827	4192.63	397,765			49,721		486,818			(99,441)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2023	05/22/2024	353	1,480,785	4192.63	15,104			1,888		21,927			(3,776)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/22/2023	05/22/2024	3,475	11,036,700	3175.63	308,073			38,509		540,196			(77,018)				
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			11,067		138,961			(22,135)				

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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			33,566		83,406			(7,459)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/22/2023	05/22/2024	41	1,351,594	33286.58	25,423			3,178		42,694			(6,356)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/22/2023	05/22/2024	64	2,118,244	33286.58	40,387			5,048		61,884			(10,097)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2024	2,963	626,900	211.56	13,817			1,727		1,381			(3,454)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	2,156	456,088	211.56	13,646			7,676		6,140			(1,706)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2024	541	1,400,396	2587.99	30,809			3,851		10,312			(7,702)				
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			60,218		68,642			(13,382)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	3,122	1,088,536	348.7	24,274			3,034		8,441			(6,069)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	2,681	934,691	348.7	28,975			16,299		18,620			(3,622)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2023	05/22/2024	3,536	924,454	261.46	19,691			2,461		8,912			(4,923)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2023	05/22/2025	3,012	787,546	261.46	22,288			12,537		16,523			(2,786)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	8,691	1,837,607	211.45	40,482			5,060		4,335			(10,121)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	3,024	639,355	211.45	19,104			10,746		8,741			(2,388)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	4,017	960,627	239.15	22,575			2,822		21,909			(5,644)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	2,114	505,619	239.15	16,685			9,386		17,232			(2,086)				
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			8,518		26,973			(17,036)				
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			60,231		73,150			(13,385)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2024	9,375	3,237,125	345.31	72,188			9,023		42,650			(18,047)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	6,154	2,125,097	345.31	65,666			36,937		52,106			(8,208)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2023	05/23/2024	12,951	3,380,661	261.04	72,008			9,001		36,099			(18,002)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2023	05/23/2025	5,476	1,429,484	261.04	40,454			22,756		31,201			(5,057)				
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			16,213		268,912			(32,426)				
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			183,738		2,959,321			(367,477)				
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			57,155		503,793			(114,309)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/23/2023	05/23/2024	505	2,093,164	4145.58	21,141			2,643		31,002			(5,285)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/23/2023	05/23/2024	2,894	9,157,915	3164.93	262,978			32,872		492,913			(65,745)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/23/2023	05/23/2024	4,247	7,572,223	1782.85	124,220			15,527		222,947			(31,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/23/2023	05/23/2025	1,330	2,370,312	1782.85	72,425			40,739		107,977			(9,053)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	53	1,736,826	33055.51	25,874			3,234		41,778			(6,469)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	83	2,738,245	33055.51	47,015			5,877		71,650			(11,754)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	11,574	2,441,883	210.98	53,795			6,724		7,121			(13,449)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	2,327	491,046	210.98	14,668			8,250		7,120			(1,833)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	1,272	302,368	237.8	7,075			884		8,454			(1,769)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	373	960,515	2574.55	21,131			2,641		9,820			(5,283)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	772	1,986,968	2574.55	61,000			34,312		44,226			(7,625)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	11,786	4,018,195	340.94	89,606			11,201		90,784			(22,401)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	9,892	3,372,705	340.94	104,217			58,622		106,017			(13,027)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/24/2023	05/24/2024	12,384	3,221,081	260.09	68,287			8,536		42,294			(17,072)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/24/2023	05/23/2025	7,618	1,981,504	260.09	56,077			31,543		47,095			(7,010)				
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			28,329		449,784			(56,658)				
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			3,740		18,313			(831)				
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			239,207		3,801,286			(478,414)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/24/2023	05/23/2025	398	1,638,906	4115.24	84,915			47,765		148,952			(10,614)				
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			63,708		756,651			(127,415)				
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			16,769		227,896			(33,538)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2023	05/24/2024	912	3,753,944	4115.24	37,915			4,739		55,602			(9,479)				
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			38,916		615,378			(77,832)				
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			20,745		321,757			(41,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/24/2023	05/23/2025	1,334	2,367,650	1775.38	72,327			40,684		115,488			(9,041)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	92	3,017,056	32799.92	50,599			6,325		82,679			(12,650)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	93	3,046,408	32799.92	58,197			7,275		91,641			(14,549)				
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			14,986		228,100			(29,972)				
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			176,848		2,618,456			(353,696)				
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			5,916		14,872			(1,315)				
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			39,220		239,157			(78,441)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2023	05/24/2024	261	1,084,512	4151.28	11,170			1,396		16,058			(2,793)				
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			19,146		315,952			(38,293)				
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			19,670		318,952			(39,339)				
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			37,664		109,747			(8,370)				

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Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/25/2023	05/25/2024	26	863,298	32764.65	16,497			2,062		26,987			(4,124)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/25/2023	05/24/2024	46	1,493,764	32764.65	32,720			4,090		50,711			(8,180)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	14,653	3,074,234	209.8	67,572			8,446		13,991			(16,893)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	6,391	1,340,760	209.8	39,955			22,474		22,447			(4,994)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	2,205	523,746	237.49	17,231			9,693		20,342			(2,154)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	769	1,972,559	2563.82	43,199			5,400		25,225			(10,800)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	828	2,121,734	2563.82	65,137			36,640		51,754			(8,142)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/25/2023	05/24/2024	14,044	4,782,704	340.54	106,654			13,332		112,737			(26,664)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	11,290	3,844,774	340.54	118,419			66,611		123,514			(14,802)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/25/2023	05/24/2024	16,033	4,166,819	259.89	88,337			11,042		56,928			(22,084)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/25/2023	05/23/2025	12,828	3,333,852	259.89	94,015			52,883		80,629			(11,752)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	9,755	2,044,592	209.59	44,838			5,605		10,022			(11,209)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	3,579	750,082	209.59	22,270			12,527		12,876			(2,784)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	2,017	422,756	209.59	12,577			7,075		7,294			(1,572)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	1,948	408,272	209.59	12,154			6,837		7,052			(1,519)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	3,809	909,560	238.8	21,193			2,649		21,955			(5,298)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	1,554	371,134	238.8	12,173			6,847		13,009			(1,522)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	649	1,665,023	2565.96	36,464			4,558		20,395			(9,116)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	550	1,411,332	2565.96	43,046			24,213		33,810			(5,381)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	10,244	3,525,930	344.18	78,276			9,784		54,319			(19,569)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	1,498	515,426	344.18	11,494			1,437		8,060			(2,874)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/26/2023	05/23/2025	4,682	1,611,320	344.18	49,468			27,825		42,211			(6,183)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	2,765	951,627	344.18	29,310			16,487		24,996			(3,664)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/26/2023	05/24/2024	11,324	2,959,360	261.33	62,738			7,842		29,763			(15,685)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/26/2023	05/28/2024	1,787	466,917	261.33	9,945			1,243		4,808			(2,486)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/26/2023	05/23/2025	5,212	1,362,180	261.33	38,277			21,531		28,948			(4,785)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/26/2023	05/27/2025	2,622	685,244	261.33	19,324			10,870		14,615			(2,415)				
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			13,916		210,059			(27,831)				
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			28,881		421,372			(57,761)				
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			21,026		317,495			(42,052)				
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			12,061		178,710			(24,122)				
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			235,056		3,404,054			(470,111)				
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			80,401		1,269,449			(160,802)				
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			103,416		1,884,099			(206,832)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/26/2024	4,678	19,672,076	4205.45	344,606			43,076		156,677			(86,151)				
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			45,692		115,739			(91,384)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	4,974	20,918,822	4205.45	346,554			43,319		54,751			(86,639)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	5,196	21,852,316	4205.45	350,484			43,810		63,639			(87,621)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/26/2024	150	628,835	4205.45	43,138			5,392		43,143			(10,785)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	108	452,399	4205.45	31,351			3,919		34,814			(7,838)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	104	438,337	4205.45	30,508			3,814		34,861			(7,627)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	1,147	4,821,766	4205.45	49,664			6,208		71,351			(12,416)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024	425	1,788,121	4205.45	18,418			2,302		26,431			(4,604)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/29/2024	387	1,627,749	4205.45	16,766			2,096		24,054			(4,191)				
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			78,249		1,276,590			(156,499)				
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			19,801		323,283			(39,601)				
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			37,376		605,996			(74,752)				
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			26,869		432,434			(53,739)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/23/2025	656	1,162,633	1772.86	35,355			19,887		58,005			(4,419)				
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			8,696		136,762			(17,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2025	795	1,409,526	1772.86	43,003			24,189		70,467			(5,375)				
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			13,051		209,656			(26,103)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2025	1,173	2,079,115	1772.86	63,463			35,698		103,984			(7,933)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/26/2024	29	959,671	33093.34	22,276			2,784		38,043			(5,569)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/27/2024	59	1,937,031	33093.34	36,078			4,510		59,802			(9,019)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2024	65	2,134,766	33093.34	40,359			5,045		67,150			(10,090)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	11	362,963	33093.34	9,307			1,163		16,175			(2,327)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/24/2024	166	5,501,172	33093.34	109,196			13,650		166,527			(27,299)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2024	59	1,947,074	33093.34	48,509			6,064		76,036			(12,127)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	52	1,732,194	33093.34	25,452			3,181		36,787			(6,363)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/30/2023	05/30/2024	1,279	5,379,372	4205.52	105,202			13,150		202,255			(26,301)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/30/2023	05/30/2024	8,708	36,622,478	4205.52	1,443,166			180,396		2,979,751			(360,792)				
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			36,347		97,688			(72,694)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/30/2023	05/30/2024	415	1,745,728	4205.52	18,173			2,272		25,788			(4,543)				
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			30,069		492,664			(60,138)				
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			7,770		129,099			(15,540)				
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			22,592		67,517			(5,021)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/30/2023	05/30/2024	35	1,164,461	33042.78	21,896			2,737		36,841			(5,474)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/30/2023	05/30/2024	46	1,504,328	33042.78	29,025			3,628		44,378			(7,256)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2024	5,459	1,148,314	210.35	25,251			3,156		4,673			(6,313)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2024	694	1,785,708	2571.6	39,286			4,911		20,135			(9,821)				
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			68,638		91,670			(15,253)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/30/2023	05/30/2024	2,472	850,432	344.02	18,965			2,371		13,666			(4,741)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/30/2023	05/30/2025	4,981	1,713,393	344.02	52,773			29,685		45,509			(6,597)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/30/2023	05/30/2024	3,388	889,401	262.48	18,855			2,357		7,120			(4,714)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/30/2023	05/30/2025	2,177	571,518	262.48	16,117			9,066		10,986			(2,015)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/31/2024	2,163	9,039,496	4179.83	175,695			21,962		336,471			(43,924)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/31/2024	11,182	46,738,445	4179.83	1,818,305			227,288		3,593,225			(454,576)				
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			40,253		121,471			(8,945)				
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			52,008		274,281			(104,016)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	173	723,866	4179.83	39,314			4,914		24,960			(9,829)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2023	05/31/2024	381	1,594,073	4179.83	16,419			2,052		23,549			(4,105)				
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			39,884		702,146			(79,768)				
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			14,051		250,356			(28,103)				
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			38,264		120,938			(8,503)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/31/2023	05/31/2024	91	3,009,520	32908.27	47,748			5,968		81,417			(11,937)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/31/2023	05/31/2024	70	2,306,306	32908.27	43,170			5,396		67,223			(10,792)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	7,613	1,605,341	210.87	35,334			4,417		5,498			(8,833)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	3,599	758,992	210.87	22,641			12,735		11,269			(2,830)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	2,765	658,641	238.2	15,412			1,927		17,551			(3,853)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	3,920	933,639	238.2	30,810			17,331		34,459			(3,851)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	951	2,446,840	2572.74	53,830			6,729		27,105			(13,458)				
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			58,063		76,546			(12,903)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	9,974	3,410,722	341.96	76,059			9,507		69,922			(19,015)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	5,847	1,999,515	341.96	61,785			34,754		59,642			(7,723)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/31/2023	05/31/2024	10,382	2,730,613	263.01	57,889			7,236		19,371			(14,472)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/31/2023	05/30/2025	6,918	1,819,430	263.01	51,490			28,963		33,262			(6,436)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	05/03/2023	05/03/2024	91,781	9,178,068	100	194,000			24,250		4,927			(48,500)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	05/03/2023	05/03/2024	158,427	15,525,856	98	187,000			23,375		379,466			(46,750)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	05/10/2023	05/10/2024	102,954	10,295,365	100	193,000			24,125		14,632			(48,250)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	05/10/2023	05/10/2024	132,463	12,981,379	98	165,000			20,625		284,362			(41,250)				
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			20,625		67,352			(41,250)				
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			22,250		279,964			(44,500)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	05/24/2023	05/24/2024	95,803	9,580,321	100	173,000			21,625		114,665			(43,250)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	05/24/2023	05/24/2024	181,363	17,773,574	98	202,000			25,250		241,613			(50,500)				
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			16,375		72,445			(32,750)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	05/31/2023	05/31/2024	148,780	14,580,459	98	171,000			21,375		217,309			(42,750)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/25/2024	43	1,454,445	33727.43	22,704			4,730		36,651			(5,676)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/21/2024	68	2,309,044	33727.43	45,598			9,499		68,208			(11,399)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/24/2024	60	2,007,419	33727.43	45,215			9,420		68,646			(11,304)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/25/2024	40	1,354,580	33727.43	26,736			5,570		39,853			(6,684)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	2,444	848,735	347.21	18,927			3,943		10,215			(4,732)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	3,216	1,116,495	347.21	34,276			20,709		25,106			(4,285)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/26/2023	06/26/2024	5,084	1,331,894	261.99	28,236			5,883		13,893			(7,059)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/26/2023	06/26/2025	1,446	378,723	261.99	10,642			6,430		7,813			(1,330)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/26/2023	06/26/2024	1,603	6,937,065	4328.82	140,472			29,265		259,348			(35,118)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	9,084	39,323,659	4328.82	1,270,025			264,589		2,377,747			(317,506)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	781	2,021,245	2586.63	44,265			9,222		19,745			(11,066)				
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			60,236		67,975			(12,463)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	9,174	3,188,377	347.56	70,782			14,746		36,892			(17,695)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	6,404	2,225,903	347.56	68,335			41,286		49,064			(8,542)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/27/2023	06/27/2024	15,409	4,047,867	262.69	85,815			17,878		36,954			(21,454)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/27/2023	06/27/2025	10,293	2,703,933	262.69	75,981			45,905		52,402			(9,498)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/27/2023	06/27/2024	1,753	7,674,393	4378.41	145,739			30,362		254,975			(36,435)				

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

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2024	9,775	42,800,797	4378.41	1,535,733			319,944		2,752,404			(383,933)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2024	2,393	502,181	209.88	11,028			2,297		3,150			(2,757)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2025	2,376	498,643	209.88	14,790			8,935		8,626			(1,849)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2024	390	1,005,956	2580.41	22,030			4,590		10,986			(5,508)				
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			57,911		68,834			(11,982)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/28/2023	06/28/2024	2,181	9,545,827	4376.86	194,931			40,611		343,723			(48,733)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/28/2023	06/28/2024	12,897	56,447,682	4376.86	2,081,179			433,579		3,683,447			(520,295)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	6,041	26,442,675	4376.86	502,449			104,677		91,162			(125,612)				
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			84,369		59,291			(101,243)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/26/2023	06/26/2024	455	1,970,158	4328.82	20,964			4,368		28,698			(5,241)				
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			59,659		419,218			(71,591)				
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			68,960		192,890			(14,268)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	184	803,158	4376.86	48,735			10,153		26,930			(12,184)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/28/2023	06/28/2024	489	2,140,356	4376.86	22,921			4,775		31,078			(5,730)				
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			83,585		572,329			(100,302)				
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			37,978		247,760			(45,574)				
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			37,122		82,066			(7,680)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	06/28/2023	06/28/2024	141	4,763,200	33852.66	84,064			17,513		145,092			(21,016)				
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			25,388		169,958			(30,465)				
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			68,736		152,190			(14,221)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	06/28/2023	06/28/2024	93	3,149,118	33852.66	62,861			13,096		98,238			(15,715)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	2,111	9,396,921	4450.38	182,575			38,036		315,024			(45,644)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/02/2024	1,730	7,699,657	4450.38	161,504			33,647		280,659			(40,376)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	13,265	2,780,181	209.58	61,025			12,714		19,212			(15,256)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	4,945	1,036,380	209.58	30,677			18,534		18,577			(3,835)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	2,410	579,873	240.65	13,569			2,827		11,289			(3,392)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	3,173	763,693	240.65	24,973			15,088		23,596			(3,122)				

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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			14,334		28,562			(17,200)				
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			116,398		126,883			(24,082)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	10,923	3,798,117	347.71	84,318			17,566		43,325			(21,080)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	9,360	3,254,710	347.71	99,920			60,368		71,105			(12,490)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/28/2023	06/28/2024	17,105	4,507,476	263.52	95,558			19,908		34,797			(23,890)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/28/2023	06/27/2025	9,441	2,487,879	263.52	69,909			42,237		44,619			(8,739)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	9,130	1,904,630	208.62	41,711			8,690		16,851			(10,428)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2023	06/26/2024	58	1,945,501	33714.71	32,928			6,860		54,047			(8,232)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2023	06/26/2024	61	2,068,635	33714.71	34,321			7,150		50,272			(8,580)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	6,226	1,298,950	208.62	38,332			23,159		25,929			(4,792)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	2,242	538,445	240.19	12,546			2,614		11,251			(3,136)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	3,514	844,077	240.19	27,517			16,625		27,075			(3,440)				
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			23,901		54,138			(28,682)				
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			100,837		116,839			(20,863)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	7,716	2,671,455	346.22	59,306			12,355		36,560			(14,827)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/29/2023	06/27/2025	8,411	2,911,952	346.22	89,106			53,835		69,438			(11,138)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/29/2023	06/28/2024	12,616	3,303,754	261.88	70,040			14,592		35,539			(17,510)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/29/2023	06/27/2025	7,483	1,959,698	261.88	54,872			33,152		40,873			(6,859)				
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			35,195		297,393			(42,235)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/29/2023	06/28/2024	10,141	44,584,127	4396.44	1,493,367			311,118		2,556,642			(373,342)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	06/28/2024	9,444	42,029,125	4450.38	1,267,573			264,078		2,123,740			(316,893)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	7,051	31,377,587	4450.38	833,961			173,742		1,442,628			(208,490)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/02/2024	7,789	34,664,444	4450.38	1,103,379			229,871		2,025,656			(275,845)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	15,630	3,274,005	209.47	71,897			14,979		23,128			(17,974)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	2,633	551,499	209.47	16,341			9,873		10,010			(2,043)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	3,047	732,888	240.51	24,039			14,523		22,905			(3,005)				
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			89,163		44,497			(106,995)				
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			122,412		135,499			(146,895)				
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			77,538		608,149			(93,046)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	93	412,520	4450.38	26,484			5,517		21,077			(6,621)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	197	877,097	4450.38	47,357			9,866		38,211			(11,839)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	06/28/2024	479	2,130,438	4450.38	22,987			4,789		30,801			(5,747)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	421	1,871,595	4450.38	20,176			4,203		27,015			(5,044)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/02/2024	657	2,923,856	4450.38	31,528			6,568		42,181			(7,882)				
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			79,566		459,189			(95,479)				

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S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/29/2023	06/28/2024	554	2,434,406	4396.44	26,136			5,445		35,310			(6,534)				
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			52,641		330,993			(63,169)				
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			75,408		177,237			(90,490)				
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			45,346		260,829			(54,416)				
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			64,448		375,522			(77,337)				
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			24,989		134,298			(29,987)				
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			47,376		92,261			(9,802)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	06/30/2024	23	781,470	34407.6	17,818			3,712		30,759			(4,454)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/01/2024	69	2,371,031	34407.6	35,281			7,350		56,177			(8,820)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/02/2024	43	1,485,533	34407.6	28,865			6,014		48,723			(7,216)				
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			27,503		162,537			(33,004)				
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			34,170		71,034			(7,070)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/29/2023	06/29/2024	15	512,645	34122.42	11,791			2,456		20,183			(2,948)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/29/2023	06/28/2024	43	1,457,176	34122.42	30,503			6,355		45,212			(7,626)				
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			19,162		102,127			(22,995)				
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			25,547		49,851			(5,286)				
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			19,605		105,532			(23,526)				
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			25,929		50,632			(5,365)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	06/28/2024	54	1,856,033	34407.6	37,598			7,833		55,719			(9,399)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/01/2024	69	2,370,821	34407.6	42,852			8,928		62,638			(10,713)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/02/2024	32	1,116,164	34407.6	20,362			4,242		29,814			(5,090)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	3,529	852,533	241.55	27,878			16,843		24,502			(3,485)				

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	06/30/2023	06/28/2024	316	822,357	2598.45	18,010			3,752		6,401			(4,502)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	953	2,475,848	2598.45	75,266			45,473		46,617			(9,408)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	6,448	2,231,479	346.06	49,539			10,321		31,121			(12,385)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	5,554	1,921,931	346.06	42,859			8,929		27,097			(10,715)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	2,015	697,380	346.06	15,552			3,240		9,867			(3,888)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/30/2023	06/30/2025	8,310	2,875,622	346.06	87,994			53,163		69,357			(10,999)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	4,231	1,464,091	346.06	44,948			27,156		35,337			(5,618)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	3,375	1,167,985	346.06	35,857			21,664		28,210			(4,482)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	5,524	1,155,603	209.19	25,285			5,268		8,848			(6,321)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	4,837	1,011,841	209.19	22,220			4,629		7,903			(5,555)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	4,770	997,756	209.19	29,484			17,813		18,752			(3,685)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	2,332	487,880	209.19	14,427			8,716		9,180			(1,803)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/30/2023	06/28/2024	10,312	2,711,230	262.92	57,207			11,918		23,714			(14,302)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/30/2023	07/01/2024	6,890	1,811,478	262.92	38,403			8,001		16,107			(9,601)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/30/2023	07/02/2024	2,820	741,528	262.92	15,720			3,275		6,629			(3,930)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/30/2023	06/30/2025	5,524	1,452,512	262.92	40,670			24,572		27,622			(5,084)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/30/2023	07/01/2025	3,292	865,573	262.92	24,236			14,643		16,477			(3,030)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/30/2023	07/02/2025	1,794	471,594	262.92	13,205			7,978		8,986			(1,651)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	06/30/2023	06/30/2024	2,148	9,561,217	4450.38	191,242			39,842		322,123			(47,811)				
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			96,683		84,045			(116,019)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	06/27/2023	06/27/2024	411	1,799,580	4378.41	19,256			4,012		26,140			(4,814)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	06/27/2023	06/27/2024	2,701	8,699,825	3221	263,048			54,802		356,547			(65,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	06/27/2023	06/27/2024	4,722	8,524,302	1805.31	144,692			30,144		190,624			(36,173)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	06/27/2023	06/27/2025	1,613	2,911,837	1805.31	87,833			53,066		109,056			(10,979)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	06/27/2023	06/27/2024	12	403,628	33926.74	5,181			1,079		7,953			(1,295)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	06/27/2023	06/27/2024	59	1,998,752	33926.74	40,661			8,471		60,497			(10,165)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	11,803	2,494,180	211.31	54,847			11,426		7,248			(13,712)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	4,107	867,766	211.31	25,903			15,650		12,203			(3,238)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	2,343	561,785	239.73	13,146			2,739		11,858			(3,286)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	631	1,628,946	2581.25	35,837			7,466		15,078			(8,959)				
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			66,035		75,306			(13,662)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	15,612	5,380,344	344.63	119,982			24,996		80,373			(29,995)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025	13,326	4,592,647	344.63	141,913			85,739		117,767			(17,739)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/01/2023	05/31/2024	19,294	5,094,657	264.06	108,007			22,501		27,511			(27,002)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/01/2023	05/30/2025	10,856	2,866,648	264.06	81,126			49,014		47,308			(10,141)				
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			42,488		389,626			(50,986)				

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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			339,112		3,049,069			(406,935)				
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			102,608		416,312			(123,130)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/01/2023	05/31/2024	583	2,458,991	4221.02	25,328			5,277		36,304			(6,332)				
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			60,720		643,367			(72,864)				
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			31,839		313,293			(38,207)				
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			65,976		193,306			(13,650)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	88	2,903,034	33061.57	58,710			12,231		90,352			(14,677)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	9,925	2,090,224	210.6	45,860			9,554		7,894			(11,465)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	2,144	451,573	210.6	9,944			2,072		1,779			(2,486)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	6,326	1,332,175	210.6	39,712			23,993		20,528			(4,964)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	3,718	782,929	210.6	23,363			14,115		12,098			(2,920)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	3,142	755,305	240.39	24,850			15,013		23,413			(3,106)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	587	1,517,784	2585.32	33,239			6,925		12,839			(8,310)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	828	2,140,963	2585.32	65,728			39,710		43,841			(8,216)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	9,085	3,154,565	347.23	70,031			14,590		33,034			(17,508)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	2,771	962,055	347.23	21,454			4,470		10,261			(5,363)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/02/2023	06/02/2025	13,794	4,789,633	347.23	148,000			89,416		105,512			(18,500)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	5,319	1,846,995	347.23	57,072			34,481		40,755			(7,134)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/02/2023	05/31/2024	11,237	2,962,074	263.59	62,796			13,082		18,118			(15,699)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/02/2023	06/03/2024	2,856	752,771	263.59	16,034			3,340		4,735			(4,009)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/02/2023	06/02/2025	12,631	3,329,358	263.59	93,888			56,724		57,729			(11,736)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/02/2023	06/04/2025	8,956	2,360,672	263.59	66,807			40,363		41,024			(8,351)				
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			43,197		379,685			(51,837)				
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			37,786		347,804			(45,343)				
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			33,235		291,848			(39,882)				
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			278,224		2,405,174			(333,868)				
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			181,601		1,743,116			(217,921)				
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			189,826		1,887,274			(227,791)				
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			98,860		1,108,671			(118,632)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/03/2024	6,256	26,791,662	4282.37	437,397			91,124		854,959			(109,349)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/04/2024	6,465	27,686,362	4282.37	448,772			93,494		1,042,121			(112,193)				
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			14,134		94,437			(16,961)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	191	819,756	4282.37	53,038			11,050		82,378			(13,260)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	05/31/2024	748	3,201,760	4282.37	32,978			6,870		47,216			(8,245)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/03/2024	515	2,206,453	4282.37	22,726			4,735		32,501			(5,682)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/04/2024	464	1,985,767	4282.37	20,453			4,261		29,238			(5,113)				
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			66,929		569,353			(80,314)				
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			39,314		335,380			(47,177)				
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			45,657		385,244			(54,788)				
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			25,171		199,077			(30,205)				
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			53,099		132,609			(10,986)				
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			18,276		143,618			(21,931)				
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			20,965		52,385			(4,338)				
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			18,152		145,839			(21,782)				
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			34,927		87,315			(7,226)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/02/2024	37	1,251,409	33762.76	23,088			4,810		38,756			(5,772)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/03/2024	26	881,801	33762.76	20,193			4,207		34,887			(5,048)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/04/2024	15	522,899	33762.76	5,961			1,242		9,055			(1,490)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	05/31/2024	59	1,979,055	33762.76	40,514			8,440		62,289			(10,128)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/03/2024	67	2,254,424	33762.76	44,412			9,253		68,024			(11,103)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/04/2024	47	1,573,256	33762.76	26,870			5,598		40,543			(6,718)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2024	3,805	801,703	210.69	17,637			3,674		3,147			(4,409)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2024	1,789	429,802	240.23	10,057			2,095		8,453			(2,514)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2025	1,679	403,313	240.23	13,309			8,041		12,697			(1,664)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2024	449	1,160,743	2583.81	25,536			5,320		10,518			(6,384)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2025	685	1,769,371	2583.81	54,320			32,818		36,834			(6,790)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	2,177	753,338	345.97	16,799			3,500		9,659			(4,200)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	5,568	1,926,326	345.97	59,523			35,962		45,865			(7,440)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2023	06/05/2024	5,225	1,376,405	263.45	29,180			6,079		9,126			(7,295)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2023	06/05/2025	4,705	1,239,650	263.45	35,082			21,195		21,859			(4,385)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2023	06/05/2024	1,574	6,727,280	4273.79	124,113			25,857		227,531			(31,028)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2023	06/05/2024	8,924	38,141,035	4273.79	1,339,110			278,981		2,677,568			(334,778)				
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			80,532		928,112			(96,639)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2023	06/05/2024	448	1,914,776	4273.79	19,962			4,159		28,188			(4,990)				
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			57,776		511,167			(69,331)				
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			18,574		153,635			(22,289)				
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			39,717		101,786			(8,217)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/05/2023	06/05/2024	16	525,904	33562.86	6,048			1,260		9,104			(1,512)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/05/2023	06/05/2024	33	1,099,445	33562.86	21,013			4,378		32,016			(5,253)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2023	06/06/2024	1,336	5,721,901	4283.85	119,086			24,810		226,666			(29,772)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2023	06/06/2024	10,577	45,311,674	4283.85	1,606,899			334,771		2,963,435			(401,725)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	5,850	25,060,452	4283.85	404,029			84,173		1,254,161			(101,007)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	423	1,812,362	4283.85	17,942			3,738		26,663			(4,486)				
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			34,795		297,916			(41,754)				
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			29,718		242,150			(35,661)				
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			35,788		86,664			(7,404)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/06/2023	06/06/2024	27	908,110	33573.28	17,050			3,552		28,502			(4,262)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/06/2023	06/06/2024	33	1,094,927	33573.28	21,909			4,564		33,375			(5,477)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024	10,167	2,140,772	210.57	47,097			9,812		8,870			(11,774)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	4,032	848,924	210.57	25,298			15,284		13,201			(3,162)				
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			12,676		26,262			(15,211)				
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			85,224		97,353			(17,633)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	11,132	3,861,348	346.87	86,108			17,939		44,062			(21,527)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	8,056	2,794,451	346.87	86,069			52,000		63,115			(10,759)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/06/2023	06/06/2024	10,515	2,773,414	263.76	58,796			12,249		17,181			(14,699)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/06/2023	06/06/2025	9,214	2,430,239	263.76	68,533			41,405		41,643			(8,567)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/07/2023	06/07/2024	1,759	7,508,225	4267.52	163,874			34,140		311,421			(40,968)				

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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			376,028		3,422,316			(451,234)				
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			73,822		208,383			(15,274)				
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			113,130		1,465,547			(135,756)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	118	505,283	4267.52	29,711			6,190		44,478			(7,428)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/07/2023	06/07/2024	471	2,010,728	4267.52	21,213			4,419		29,582			(5,303)				
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			88,221		690,261			(105,866)				
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			30,795		232,630			(36,954)				
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			60,996		139,300			(12,620)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/07/2023	06/07/2024	129	4,351,593	33665.02	72,693			15,144		120,004			(18,173)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/07/2023	06/07/2024	105	3,521,891	33665.02	70,098			14,604		109,016			(17,524)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	14,768	3,100,146	209.92	68,141			14,196		16,086			(17,035)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	4,028	845,638	209.92	25,132			15,184		14,209			(3,142)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	3,307	792,735	239.68	18,550			3,865		17,125			(4,638)				
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			31,724		52,755			(6,564)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	801	2,062,440	2574.55	45,167			9,410		22,885			(11,292)				
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			95,972		117,172			(19,856)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	13,889	4,797,834	345.43	106,992			22,290		66,577			(26,748)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	8,590	2,967,122	345.43	91,387			55,213		72,977			(11,423)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/07/2023	06/07/2024	15,689	4,113,957	262.21	87,216			18,170		36,975			(21,804)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/07/2023	06/06/2025	4,585	1,202,324	262.21	33,906			20,485		23,855			(4,238)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2023	06/07/2024	12,846	2,707,270	210.75	59,479			12,391		10,691			(14,870)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	7,344	1,547,667	210.75	46,059			27,827		23,548			(5,757)				
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			12,841		24,916			(15,410)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	907	2,346,205	2585.53	71,794			43,375		48,166			(8,974)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	13,205	4,567,782	345.9	101,862			21,221		59,657			(25,465)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2025	10,503	3,632,881	345.9	111,893			67,602		86,920			(13,987)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/08/2023	06/07/2024	19,226	5,060,104	263.19	107,274			22,349		36,351			(26,819)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/08/2023	06/06/2025	13,286	3,496,620	263.19	98,605			59,574		63,298			(12,326)				
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			27,544		239,817			(33,052)				
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			352,648		3,065,289			(423,177)				
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			40,118		137,242			(8,300)				
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			115,575		1,602,554			(138,690)				

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

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S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/08/2023	06/07/2024	541	2,321,772	4293.93	23,450			4,885		34,135			(5,862)				
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			73,312		575,150			(87,975)				
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			30,240		227,204			(36,288)				
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			46,267		105,196			(9,572)				
Dow Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	06/08/2023	06/08/2024	11	377,324	33833.61	8,943			1,863		14,911			(2,236)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	06/08/2023	06/07/2024	62	2,098,272	33833.61	41,101			8,563		61,989			(10,275)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/09/2023	06/07/2024	5,640	1,186,676	210.41	26,024			5,422		5,253			(6,506)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2024	2,057	432,777	210.41	9,525			1,984		1,985			(2,381)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2024	2,660	559,678	210.41	12,335			2,570		2,597			(3,084)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2025	4,049	852,016	210.41	25,339			15,309		13,560			(3,167)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025	2,154	453,125	210.41	13,490			8,150		7,230			(1,686)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/09/2023	06/07/2024	2,558	616,148	240.83	14,356			2,991		11,001			(3,589)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/09/2023	06/07/2024	813	2,098,686	2581.13	45,961			9,575		20,383			(11,490)				
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			62,641		72,503			(12,960)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	6,438	2,227,986	346.08	49,461			10,304		28,420			(12,365)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	2,840	982,898	346.08	21,919			4,566		12,711			(5,480)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	4,079	1,411,808	346.08	31,483			6,559		18,340			(7,871)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/09/2023	06/06/2025	11,076	3,833,199	346.08	117,679			71,098		90,744			(14,710)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	4,990	1,726,963	346.08	53,190			32,136		41,036			(6,649)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/09/2023	06/07/2024	6,138	1,613,468	262.88	34,206			7,126		12,476			(8,551)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/09/2023	06/10/2024	4,588	1,205,958	262.88	25,566			5,326		9,526			(6,392)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/09/2023	06/11/2024	2,908	764,549	262.88	16,285			3,393		6,081			(4,071)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/09/2023	06/09/2025	5,206	1,368,593	262.88	38,594			23,317		25,599			(4,824)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/09/2023	06/11/2025	5,653	1,485,958	262.88	41,904			25,317		27,851			(5,238)				
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			43,918		373,943			(52,702)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/09/2023	06/10/2024	1,808	7,772,848	4298.86	155,176			32,328		295,856			(38,794)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/09/2023	06/11/2024	1,715	7,370,648	4298.86	140,305			29,230		266,080			(35,076)				
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			273,795		2,356,088			(328,553)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/09/2023	06/10/2024	6,934	29,806,167	4298.86	780,895			162,686		1,500,118			(195,224)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/09/2023	06/11/2024	7,382	31,735,046	4298.86	1,127,741			234,946		2,452,011			(281,935)				
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			99,031		1,427,623			(118,837)				
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			99,471		1,753,603			(119,365)				
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			84,795		1,427,802			(101,754)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2024	156	670,084	4298.86	44,829			9,339		63,664			(11,207)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2024	217	933,910	4298.86	40,252			8,386		45,861			(10,063)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2024	90	388,688	4298.86	25,420			5,296		41,497			(6,355)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/07/2024	586	2,517,779	4298.86	26,185			5,455		37,012			(6,546)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/10/2024	555	2,385,943	4298.86	24,814			5,170		35,031			(6,203)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/11/2024	542	2,330,092	4298.86	24,233			5,049		34,197			(6,058)				
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			75,390		594,691			(90,469)				
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			55,200		437,070			(66,240)				
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			57,536		454,326			(69,043)				
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			16,203		120,796			(19,444)				
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			25,069		59,782			(5,187)				
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			21,911		162,875			(26,293)				
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			28,778		68,664			(5,954)				
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			24,660		184,114			(29,592)				
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			40,448		96,561			(8,369)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/09/2024	52	1,763,329	33876.78	28,286			5,893		46,212			(7,071)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/10/2024	69	2,334,926	33876.78	42,366			8,826		70,868			(10,591)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/11/2024	48	1,639,047	33876.78	34,066			7,097		58,477			(8,516)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/07/2024	93	3,142,123	33876.78	62,098			12,937		93,710			(15,525)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/10/2024	58	1,972,458	33876.78	40,954			8,532		62,053			(10,238)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/11/2024	80	2,714,030	33876.78	52,309			10,898		78,702			(13,077)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	4,131	868,706	210.27	19,094			3,978		4,261			(4,774)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	1,872	451,448	241.2	10,564			2,201		7,673			(2,641)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	788	2,036,097	2584.55	44,591			9,290		19,007			(11,148)				
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			53,832		60,681			(11,138)				

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Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2024	4,274	1,485,398	347.56	33,124		6,901		15,931			(8,281)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	6,415	2,229,580	347.56	68,671		41,489		48,549			(8,584)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/12/2023	06/12/2024	5,421	1,432,099	264.18	30,361		6,325		8,420			(7,590)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/12/2023	06/12/2025	4,170	1,101,695	264.18	31,068		18,770		18,238			(3,883)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	2,045	8,871,725	4338.93	194,078		40,433		358,275			(48,519)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	10,321	44,780,273	4338.93	1,539,617		320,754		2,908,600			(384,904)				
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		115,850		1,573,938			(139,021)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/12/2023	06/12/2024	647	2,805,443	4338.93	29,457		6,137		41,104			(7,364)				
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		63,022		486,906			(75,627)				
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		24,814		179,167			(29,776)				
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		71,504		167,063			(14,794)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	31	1,070,120	34066.33	22,814		4,753		36,820			(5,703)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	62	2,099,359	34066.33	38,398		8,000		59,380			(9,599)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	9,609	2,013,929	209.58	44,286		9,226		12,309			(11,072)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	5,248	1,099,975	209.58	32,702		19,758		19,397			(4,088)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	1,592	384,446	241.48	8,996		1,874		6,240			(2,249)				
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		15,297		33,635			(18,356)				
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		79,389		92,322			(16,425)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	9,828	3,422,111	348.19	76,313		15,899		33,826			(19,078)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	11,973	4,168,830	348.19	128,400		77,575		87,451			(16,050)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/13/2023	06/13/2024	19,633	5,187,109	264.21	109,967		22,910		30,562			(27,492)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/13/2023	06/13/2025	22,902	6,051,045	264.21	170,034		102,729		100,021			(21,254)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/13/2023	06/13/2024	1,635	7,142,901	4369.01	133,891		27,894		236,028			(33,473)				
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		373,587		3,219,514			(448,304)				
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		106,732		1,127,619			(128,078)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/13/2023	06/13/2024	450	1,966,666	4369.01	20,864		4,347		28,769			(5,216)				
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		55,763		391,945			(66,916)				
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		24,708		165,901			(29,650)				
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		131,311		281,410			(27,168)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	57	1,958,047	34212.12	36,966		7,701		54,940			(9,241)				

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

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Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	11,438	2,400,413	209.86	52,761			10,992		13,627			(13,190)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	6,867	1,441,120	209.86	42,801			25,859		24,599			(5,350)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	1,445	349,521	241.85	11,464			6,926		9,658			(1,433)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	510	1,315,208	2580.73	28,803			6,001		13,417			(7,201)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	600	1,547,395	2580.73	47,350			28,607		33,362			(5,919)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	11,859	4,121,268	347.52	91,904			19,147		44,931			(22,976)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	11,348	3,943,771	347.52	121,468			73,387		86,153			(15,184)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/14/2023	06/14/2024	15,324	4,054,043	264.55	85,946			17,905		22,135			(21,486)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/14/2023	06/13/2025	9,336	2,469,794	264.55	69,401			41,930		39,476			(8,675)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/14/2023	06/14/2024	2,396	10,475,384	4372.59	212,181			44,204		388,978			(53,045)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/14/2023	06/14/2024	12,302	53,792,503	4372.59	1,951,870			406,640		3,508,757			(487,968)				
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			53,881		151,763			(11,148)				
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			17,075		26,441			(1,014)				
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			152,022		1,710,281			(182,426)				
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			17,978		113,306			(21,574)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	401	1,752,925	4372.59	18,406			3,835		25,627			(4,601)				
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			71,180		505,944			(85,416)				
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			32,232		218,233			(38,678)				
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			69,401		153,264			(14,359)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI171265Z06	06/14/2023	06/14/2024	94	3,190,768	33979.33	58,209			12,127		100,307			(14,552)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI171265Z06	06/14/2023	06/14/2024	99	3,379,361	33979.33	67,647			14,093		106,128			(16,912)				
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			30,283		247,108			(36,339)				
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			252,712		2,087,553			(303,254)				
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			111,563		1,252,871			(133,876)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/15/2023	06/14/2024	450	1,991,498	4425.84	21,070			4,390		29,046			(5,268)				
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			65,702		423,491			(78,842)				
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			32,847		193,161			(39,416)				
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			30,312		62,058			(6,271)				

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Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/15/2023	06/15/2024	37	1,262,786	34408.06	24,155			5,032		40,562			(6,039)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/15/2023	06/14/2024	84	2,906,439	34408.06	56,266			11,722		83,496			(14,066)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	5,820	1,226,562	210.75	26,923			5,609		5,282			(6,731)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	3,130	659,560	210.75	19,563			11,819		10,132			(2,445)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	3,314	805,980	243.19	18,860			3,929		9,484			(4,715)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	1,679	408,337	243.19	13,393			8,092		10,029			(1,674)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	505	1,312,329	2600.88	28,740			5,988		8,738			(7,185)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	904	2,350,079	2600.88	71,677			43,305		42,432			(8,960)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	7,857	2,730,213	347.48	60,611			12,627		29,926			(15,153)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/15/2023	06/13/2025	9,412	3,270,388	347.48	100,401			60,659		71,615			(12,550)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/15/2023	06/14/2024	8,117	2,157,565	265.81	45,740			9,529		8,475			(11,435)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/15/2023	06/13/2025	7,596	2,019,157	265.81	56,738			34,279		28,453			(7,092)				
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			43,788		351,067			(52,545)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/17/2024	1,800	7,937,632	4409.59	167,333			34,861		290,118			(41,833)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/18/2024	2,052	9,049,650	4409.59	167,340			34,862		294,347			(41,835)				
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			37,187		309,126			(44,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/14/2024	9,686	42,710,355	4409.59	1,271,946			264,989		2,149,856			(317,986)				
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			9,330		20,380			(1,930)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/17/2024	7,190	31,702,802	4409.59	897,558			186,991		1,639,247			(224,389)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/18/2024	14,982	66,066,517	4409.59	1,907,006			397,293		3,496,060			(476,751)				
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			103,894		1,359,336			(124,673)				
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			126,444		1,232,997			(151,732)				
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			80,949		454,528			(97,139)				
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			107,015		490,161			(128,418)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2024	189	834,340	4409.59	55,734			11,611		72,228			(13,933)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	153	673,018	4409.59	46,909			9,773		59,281			(11,727)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/14/2024	479	2,110,597	4409.59	22,436			4,674		30,807			(5,609)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/17/2024	693	3,053,757	4409.59	32,446			6,760		44,506			(8,112)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/16/2023	06/18/2024	966	4,260,365	4409.59	45,258			9,429		62,061			(11,314)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2023	06/14/2024	2,761	8,895,726	3221.95	248,933			51,861		322,861			(62,233)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2023	06/17/2024	2,760	8,894,028	3221.95	251,641			52,425		327,812			(62,910)				

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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			139,124		878,979			(166,949)				
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			24,002		138,613			(28,802)				
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			17,722		36,231			(3,667)				
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			22,965		133,485			(27,559)				
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			27,588		56,246			(5,708)				
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			39,767		233,791			(47,720)				
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			46,731		95,016			(9,668)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/16/2024	61	2,085,876	34299.12	34,538			7,195		56,028			(8,634)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/17/2024	53	1,830,430	34299.12	31,608			6,585		51,496			(7,902)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/18/2024	56	1,909,345	34299.12	31,231			6,507		50,613			(7,808)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/19/2024	61	2,100,738	34299.12	33,900			7,063		54,967			(8,475)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/14/2024	46	1,572,865	34299.12	31,988			6,664		47,575			(7,997)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/17/2024	73	2,511,639	34299.12	47,129			9,819		69,473			(11,782)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/18/2024	119	4,074,329	34299.12	64,806			13,501		93,774			(16,202)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	10,039	2,112,647	210.44	46,267			9,639		10,040			(11,567)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	2,844	598,388	210.44	13,153			2,740		2,936			(3,288)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	2,828	595,120	210.44	13,099			2,729		2,950			(3,275)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	2,973	625,655	210.44	18,532			11,196		10,013			(2,316)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	4,611	970,417	210.44	28,763			17,378		15,551			(3,595)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	1,700	412,636	242.73	9,614			2,003		5,322			(2,404)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	717	1,860,263	2593.45	40,740			8,487		14,594			(10,185)				
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			64,240		67,503			(13,291)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2023	06/14/2024	8,827	3,061,020	346.79	67,955			14,157		36,773			(16,989)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	1,588	550,599	346.79	12,278			2,558		6,709			(3,070)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	2,658	921,615	346.79	20,552			4,282		11,281			(5,138)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2023	06/16/2025	10,201	3,537,599	346.79	108,604			65,615		80,917			(13,576)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1,194	413,930	346.79	12,708			7,678		9,475			(1,588)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	3,462	1,200,644	346.79	36,860			22,269		27,505			(4,607)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/16/2023	06/14/2024	12,041	3,185,247	264.54	67,527			14,068		17,440			(16,882)				

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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	UBS	BFM8T61CT2L1QCEMIK50	06/16/2023	06/17/2024	4,225	1,117,723	264.54	23,696			4,937		6,289			(5,924)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/16/2023	06/18/2024	2,228	589,364	264.54	12,553			2,615		3,345			(3,138)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/16/2023	06/16/2025	4,514	1,194,187	264.54	33,557			20,274		19,177			(4,195)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/16/2023	06/17/2025	2,600	687,915	264.54	19,330			11,679		11,060			(2,416)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/16/2023	06/18/2025	3,046	805,722	264.54	22,641			13,679		12,969			(2,830)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/20/2023	06/20/2024	1,422	6,240,598	4388.71	117,607			24,502		203,925			(29,402)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/20/2023	06/20/2024	8,611	37,789,719	4388.71	1,282,509			267,189		2,341,899			(320,627)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	5,406	23,724,545	4388.71	392,222			81,713		316,965			(98,056)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/20/2023	06/20/2024	371	1,627,234	4388.71	17,226			3,589		23,705			(4,306)				
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			53,665		371,089			(64,398)				
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			18,792		121,345			(22,551)				
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			36,498		79,399			(7,551)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/20/2023	06/20/2024	37	1,276,081	34053.87	21,884			4,559		33,368			(5,471)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/20/2023	06/20/2024	63	2,151,985	34053.87	38,782			8,080		58,684			(9,696)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	3,196	671,784	210.18	14,759			3,075		3,671			(3,690)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	5,346	1,123,646	210.18	33,339			20,142		18,637			(4,167)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	536	1,386,344	2588.33	30,361			6,325		12,588			(7,590)				
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			56,283		62,128			(11,645)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	2,813	976,293	347.01	21,771			4,536		11,727			(5,443)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	4,719	1,637,481	347.01	50,271			30,372		37,085			(6,284)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/20/2023	06/20/2024	4,394	1,161,852	264.44	24,631			5,132		6,882			(6,158)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/20/2023	06/20/2025	8,347	2,207,342	264.44	62,026			37,474		35,983			(7,753)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	2,393	10,448,079	4365.69	221,540			46,154		395,971			(55,385)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	15,264	66,637,768	4365.69	2,392,696			498,478		4,222,634			(598,174)				
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			45,093		119,248			(9,330)				
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			112,693		449,630			(135,231)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	213	929,315	4365.69	45,573			9,494		26,210			(11,393)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/21/2023	06/21/2024	470	2,053,256	4365.69	21,559			4,491		29,928			(5,390)				
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			80,938		553,063			(97,126)				
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			42,584		281,092			(51,100)				

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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			61,091		127,944			(12,639)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	65	2,215,421	33951.52	42,956			8,949		75,812			(10,739)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	90	3,052,432	33951.52	65,580			13,662		105,195			(16,395)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	19,600	4,121,110	210.26	90,500			18,854		22,203			(22,625)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	4,636	974,691	210.26	28,870			17,443		16,015			(3,609)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	3,612	871,720	241.34	20,398			4,250		14,876			(5,100)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	3,545	855,587	241.34	27,978			16,903		24,831			(3,497)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	1,152	2,983,734	2589.09	65,344			13,613		26,844			(16,336)				
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			99,356		108,952			(20,556)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	18,495	6,414,398	346.81	142,400			29,667		79,383			(35,600)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	10,724	3,719,042	346.81	114,175			68,980		85,229			(14,272)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/21/2023	06/21/2024	20,023	5,273,116	263.36	111,790			23,290		40,313			(27,948)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/21/2023	06/20/2025	13,927	3,667,812	263.36	103,066			62,269		66,317			(12,883)				
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			34,453		284,370			(41,343)				
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			279,932		2,321,626			(335,919)				
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			104,309		408,931			(125,171)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	480	2,103,777	4381.89	22,258			4,637		30,642			(5,564)				
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			76,069		533,616			(91,283)				
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			25,859		181,892			(31,030)				
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			29,447		63,532			(6,093)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/22/2023	06/22/2024	18	626,279	33946.71	14,673			3,057		24,690			(3,668)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/22/2023	06/21/2024	51	1,729,133	33946.71	36,008			7,502		54,157			(9,002)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2023	06/21/2024	6,186	1,295,628	209.46	28,413			5,919		8,769			(7,103)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	6,168	1,291,923	209.46	38,254			23,112		23,288			(4,782)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2023	06/21/2024	997	2,577,394	2585.98	56,445			11,759		24,664			(14,111)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	975	2,522,584	2585.98	76,939			46,484		52,365			(9,617)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	9,103	3,151,864	346.23	69,971			14,577		41,921			(17,493)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2023	06/20/2025	10,168	3,520,321	346.23	108,074			65,295		83,470			(13,509)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/22/2023	06/21/2024	13,984	3,680,695	263.2	78,031			16,256		29,100			(19,508)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/22/2023	06/20/2025	9,557	2,515,309	263.2	70,429			42,551		46,141			(8,804)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	8,325	1,744,942	209.6	38,232			7,965		11,360			(9,558)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	5,628	1,179,720	209.6	25,942			5,405		7,866			(6,486)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2024	2,121	444,655	209.6	9,791			2,040		2,988			(2,448)				

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Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	2,354	493,387	209.6	14,629			8,838		8,783			(1,829)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	3,833	803,370	209.6	23,836			14,401		14,318			(2,979)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	2,134	511,593	239.76	11,920			2,483		11,238			(2,980)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	2,471	592,393	239.76	19,430			11,739		19,618			(2,429)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	732	1,891,840	2582.97	41,431			8,632		19,195			(10,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	153	395,359	2582.97	9,054			1,886		4,075			(2,263)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	793	2,047,563	2582.97	62,451			37,731		43,751			(7,806)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	6,994	2,426,941	346.98	53,878			11,225		29,397			(13,470)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	5,303	1,839,984	346.98	41,032			8,548		22,588			(10,258)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	1,082	375,338	346.98	8,370			1,744		4,628			(2,093)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/23/2023	06/23/2025	8,467	2,937,878	346.98	90,193			54,492		66,809			(11,274)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	5,438	1,886,804	346.98	58,114			35,110		42,940			(7,264)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/21/2024	8,462	2,222,507	262.66	47,117			9,816		19,733			(11,779)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/24/2024	5,902	1,550,285	262.66	32,866			6,847		14,000			(8,217)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/25/2024	1,527	401,078	262.66	8,543			1,780		3,642			(2,136)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/23/2025	6,664	1,750,440	262.66	49,187			29,717		33,877			(6,148)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/24/2025	5,120	1,344,811	262.66	37,789			22,831		26,052			(4,724)				
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			40,299		347,864			(48,359)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/24/2024	1,404	6,104,730	4348.33	127,308			26,522		236,924			(31,827)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/25/2024	1,991	8,658,578	4348.33	160,156			33,366		287,991			(40,039)				
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			234,325		1,934,709			(281,191)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/24/2024	7,309	31,782,397	4348.33	904,393			188,415		1,659,245			(226,098)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/25/2024	7,510	32,655,341	4348.33	1,009,766			210,368		1,968,264			(252,441)				
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			94,766		355,186			(113,719)				
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			99,661		386,993			(119,593)				
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			99,394		184,258			(119,273)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2024	133	577,945	4348.33	28,782			5,996		16,657			(7,195)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	159	691,941	4348.33	46,568			9,702		54,666			(11,642)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/23/2023	06/21/2024	577	2,509,125	4348.33	26,597			5,541		36,601			(6,649)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/23/2023	06/24/2024	667	2,900,530	4348.33	30,746			6,405		42,252			(7,686)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/23/2023	06/25/2024	477	2,075,353	4348.33	21,999			4,583		30,218			(5,500)				
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			71,487		537,375			(85,785)				
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			55,380		416,821			(66,456)				
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			54,000		403,929			(64,800)				

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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	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/21/2024	2,684	4,818,078	1794.91	84,117			17,524		126,249			(21,029)				
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			34,122		79,659			(7,060)				
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			21,683		156,129			(26,020)				
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			23,412		54,499			(4,844)				
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			24,157		174,456			(28,988)				
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			46,969		109,399			(9,718)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/23/2024	29	986,993	33727.43	17,297			3,604		27,933			(4,324)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/23/2023	06/24/2024	34	1,142,944	33727.43	22,113			4,607		36,938			(5,528)				
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			38,333		135,858			(46,000)				
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			39,375		212,121			(47,250)				
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			36,042		128,702			(43,250)				
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			35,417		192,391			(42,500)				
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			34,583		125,698			(41,500)				
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			33,542		175,594			(40,250)				
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			31,458		104,289			(37,750)				
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			35,000		205,463			(42,000)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2024	2,441	509,873	208.89	11,187			3,263		4,347			(2,797)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2024	1,020	2,642,062	2590.58	57,861			16,876		24,731			(14,465)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2025	1,549	4,011,838	2590.58	121,960			78,766		81,154			(15,245)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	2,153	746,135	346.6	16,564			4,831		9,950			(4,141)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1,817	629,766	346.6	19,271			12,446		14,754			(2,409)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/03/2023	07/03/2024	2,724	715,368	262.63	15,166			4,423		6,820			(3,791)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/03/2023	07/03/2024	1,003	4,468,128	4455.59	74,079			21,606		123,155			(18,520)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/03/2023	07/03/2024	6,579	29,314,482	4455.59	1,019,246			297,280		1,773,728			(254,812)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2024	3,967	17,676,972	4455.59	305,325			89,053		393,572			(76,331)				

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S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/03/2023	07/03/2024	207	922,284	4455.59	10,053			2,932		13,293			(2,513)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	2,505	8,113,290	3238.85	264,451			77,132		317,125			(66,113)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/03/2023	07/03/2024	1,782	3,232,809	1813.74	58,673			17,113		66,022			(14,668)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/03/2023	07/03/2025	1,307	2,370,444	1813.74	71,768			46,350		81,926			(8,971)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	07/03/2023	07/03/2024	11	387,363	34418.47	9,568			2,791		17,140			(2,392)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	07/03/2023	07/03/2024	44	1,527,325	34418.47	26,245			7,655		37,967			(6,561)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/05/2023	07/05/2024	1,595	7,094,639	4446.82	150,290			43,835		255,581			(37,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/05/2024	8,990	39,978,073	4446.82	1,539,671			449,071		2,671,345			(384,918)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/03/2025	299	1,329,727	4446.82	83,191			53,728		130,247			(10,399)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/05/2028	84	374,902	4446.82	63,972			54,909		81,276			(3,199)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/05/2023	07/05/2024	4,695	20,875,960	4446.82	443,541			129,366		794,442			(110,885)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2023	07/05/2024	230	1,024,837	4446.82	57,949			16,902		59,784			(14,487)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/05/2024	255	1,135,416	4446.82	12,200			3,558		16,358			(3,050)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/05/2024	3,123	10,093,703	3231.92	371,211			108,270		481,791			(92,803)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/05/2024	5,274	9,541,562	1809.34	152,374			44,442		192,587			(38,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/03/2025	1,499	2,711,882	1809.34	81,698			52,763		97,968			(10,212)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	66	2,259,071	34288.64	39,595			11,549		66,806			(9,899)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	61	2,086,698	34288.64	37,165			10,840		59,741			(9,291)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2023	07/05/2024	11,611	2,418,581	208.3	53,064			15,477		24,016			(13,266)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	9,346	1,946,823	208.3	57,431			37,091		40,490			(7,179)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2023	07/05/2024	1,327	319,434	240.64	7,475			2,180		6,334			(1,869)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	1,285	309,140	240.64	10,078			6,509		9,601			(1,260)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2023	07/05/2024	189	486,805	2581.85	10,661			3,109		5,401			(2,665)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	299	772,761	2581.85	23,492			15,172		16,836			(2,936)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	10,312	3,563,256	345.53	79,104			23,072		54,079			(19,776)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	5,371	1,855,826	345.53	56,788			36,676		46,237			(7,099)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/05/2023	07/05/2024	14,802	3,876,281	261.88	82,177			23,968		42,959			(20,544)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/05/2023	07/03/2025	10,805	2,829,552	261.88	79,227			51,168		59,309			(9,903)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	15,929	3,301,203	207.25	72,263			21,077		41,465			(18,066)				

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	07/06/2023	07/03/2025	10,314	2,137,522	207.25	62,822			40,572		49,728			(7,853)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	1,765	421,390	238.72	9,818			2,864		10,979			(2,455)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	1,002	2,565,578	2560.15	56,186			16,388		40,838			(14,047)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	1,991	5,098,322	2560.15	153,969			99,439		132,665			(19,246)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	11,551	3,942,567	341.31	87,525			25,528		92,008			(21,881)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/06/2023	07/03/2025	8,778	2,995,980	341.31	91,377			59,015		94,139			(11,422)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/06/2023	07/05/2024	18,145	4,725,484	260.43	99,708			29,081		67,710			(24,927)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/06/2023	07/03/2025	5,904	1,537,657	260.43	42,901			27,707		36,622			(5,363)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/06/2023	07/06/2024	2,181	9,623,817	4411.59	203,595			59,382		347,129			(50,899)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/05/2024	13,368	58,973,981	4411.59	2,088,381			609,111		3,529,870			(522,095)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/06/2023	07/06/2024	7,944	35,047,642	4411.59	640,871			186,921		1,523,716			(160,218)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/05/2024	669	2,950,451	4411.59	31,543			9,200		42,607			(7,886)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/05/2024	4,330	13,958,180	3223.3	441,668			128,820		599,513			(110,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/06/2023	07/05/2024	3,375	6,088,481	1804.25	117,989			34,413		151,868			(29,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/06/2023	07/03/2025	1,274	2,297,810	1804.25	67,785			43,778		87,289			(8,473)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/06/2024	60	2,023,818	33922.26	38,419			11,205		63,505			(9,605)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/05/2024	61	2,060,513	33922.26	45,952			13,403		68,869			(11,488)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	6,680	1,383,764	207.16	30,277			8,831		17,719			(7,569)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	4,498	931,769	207.16	20,462			5,968		12,069			(5,115)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	4,318	894,525	207.16	26,397			17,048		21,079			(3,300)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	2,176	520,564	239.18	16,970			10,960		18,206			(2,121)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	597	1,524,084	2552.59	33,225			9,691		27,208			(8,306)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	837	2,137,727	2552.59	64,987			41,971		59,213			(8,123)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/05/2024	6,248	2,121,882	339.63	47,106			13,739		57,562			(11,776)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	2,670	906,806	339.63	20,222			5,898		24,680			(5,055)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	1,726	586,204	339.63	13,072			3,813		15,971			(3,268)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	6,220	2,112,587	339.63	64,645			41,750		72,578			(8,081)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	3,939	1,337,746	339.63	40,935			26,437		45,976			(5,117)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	2,259	767,271	339.63	23,478			15,163		26,380			(2,935)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/05/2024	9,806	2,554,704	260.52	53,904			15,722		36,032			(13,476)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/08/2024	3,384	881,496	260.52	18,688			5,451		12,548			(4,672)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/09/2024	1,676	436,756	260.52	9,259			2,701		6,236			(2,315)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/07/2025	5,366	1,397,912	260.52	39,142			25,279		33,125			(4,893)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/08/2025	1,609	419,152	260.52	11,736			7,580		9,940			(1,467)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/09/2025	2,286	595,664	260.52	16,679			10,772		14,136			(2,085)				

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S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/07/2024	1,924	8,465,353	4398.95	182,052			53,099		326,697			(45,513)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,205	5,300,151	4398.95	101,581			29,628		179,950			(25,395)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2024	1,674	7,362,283	4398.95	129,473			37,763		233,968			(32,368)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/05/2024	10,907	47,978,913	4398.95	1,435,647			418,730		2,401,326			(358,912)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	6,504	28,611,121	4398.95	729,890			212,885		1,287,593			(182,472)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2024	6,456	28,397,597	4398.95	770,373			224,692		1,421,480			(192,593)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2024	8,134	35,782,121	4398.95	680,549			198,493		1,324,688			(170,137)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	4,396	19,338,803	4398.95	333,888			97,384		697,642			(83,472)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2024	6,454	28,388,754	4398.95	487,577			142,210		1,101,874			(121,894)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	210	922,054	4398.95	62,239			18,153		83,251			(15,560)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/05/2024	520	2,287,856	4398.95	24,517			7,151		33,065			(6,129)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	516	2,269,892	4398.95	24,301			7,088		32,756			(6,075)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2024	589	2,591,604	4398.95	27,738			8,090		37,380			(6,934)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/05/2024	4,060	13,080,779	3222.06	396,832			115,743		545,489			(99,208)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	2,546	8,204,832	3222.06	246,717			71,959		340,748			(61,679)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2024	2,723	8,772,179	3222.06	258,125			75,286		355,747			(64,531)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/07/2023	07/05/2024	3,320	5,986,878	1803.3	112,084			32,691		147,680			(28,021)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/07/2023	07/07/2025	1,525	2,750,619	1803.3	81,143			52,405		105,722			(10,143)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/07/2023	07/08/2024	2,231	4,022,297	1803.3	72,557			21,162		96,939			(18,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/07/2023	07/08/2025	528	951,546	1803.3	28,071			18,129		36,596			(3,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/07/2023	07/09/2024	2,589	4,668,333	1803.3	88,165			25,715		118,220			(22,041)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/07/2023	07/09/2025	1,055	1,901,655	1803.3	56,099			36,230		73,181			(7,012)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/07/2024	27	918,883	33734.88	20,951			6,111		36,155			(5,238)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/08/2024	87	2,940,013	33734.88	48,220			14,064		78,929			(12,055)				

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Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/09/2024	43	1,458,541	33734.88	21,335			6,223		34,600			(5,334)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/05/2024	48	1,627,527	33734.88	41,176			12,010		62,314			(10,294)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/08/2024	81	2,734,780	33734.88	49,847			14,539		73,090			(12,462)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/09/2024	82	2,777,262	33734.88	48,812			14,237		71,441			(12,203)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2024	5,978	1,240,957	207.59	27,214			7,937		14,782			(6,804)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2024	700	1,795,213	2564.98	39,315			11,467		26,896			(9,829)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2025	646	1,658,076	2564.98	50,406			32,554		41,746			(6,301)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	4,142	1,406,634	339.58	31,227			9,108		38,528			(7,807)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	3,806	1,292,382	339.58	39,547			25,541		44,565			(4,943)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2023	07/10/2024	5,491	1,437,051	261.72	30,465			8,886		16,735			(7,616)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2023	07/10/2025	3,658	957,308	261.72	26,805			17,311		20,479			(3,351)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	1,076	4,746,475	4409.53	94,401			27,534		168,966			(23,600)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	9,120	40,215,212	4409.53	1,361,011			396,962		2,395,032			(340,253)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/10/2023	07/10/2024	6,573	28,981,706	4409.53	532,871			155,421		1,507,784			(133,218)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	565	2,490,141	4409.53	26,734			7,797		35,874			(6,684)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	3,014	9,741,797	3231.67	302,195			88,140		395,203			(75,549)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	3,908	7,066,164	1807.9	127,011			37,045		160,619			(31,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2025	1,583	2,861,776	1807.9	86,451			55,833		105,352			(10,806)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	12	402,384	33944.4	10,058			2,934		17,785			(2,514)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	62	2,119,018	33944.4	34,936			10,190		49,977			(8,734)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2024	5,974	1,242,844	208.04	27,268			7,953		13,475			(6,817)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	3,551	738,811	208.04	21,832			14,100		15,922			(2,729)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2024	2,173	522,739	240.58	12,232			3,568		10,604			(3,058)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	1,737	417,777	240.58	13,661			8,823		13,112			(1,708)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2024	585	1,511,361	2582.13	33,099			9,654		17,128			(8,275)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	874	2,257,417	2582.13	68,625			44,321		49,449			(8,578)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	5,491	1,872,027	340.9	41,559			12,121		45,753			(10,390)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	6,270	2,137,505	340.9	65,408			42,242		68,876			(8,176)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/11/2023	07/11/2024	8,663	2,271,431	262.2	48,154			14,045		24,349			(12,039)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/11/2023	07/11/2025	7,430	1,948,141	262.2	54,548			35,229		39,970			(6,818)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	1,369	6,079,461	4439.26	110,907			32,348		190,951			(27,727)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	9,115	40,462,895	4439.26	1,463,137			426,748		2,484,439			(365,784)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	4,804	21,326,698	4439.26	363,827			106,116		985,027			(90,957)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	339	1,504,733	4439.26	16,189			4,722		21,622			(4,047)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	2,125	6,895,160	3244.72	235,787			68,771		283,574			(58,947)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2023	07/11/2024	3,947	7,163,338	1814.94	130,750			38,135		145,518			(32,687)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2023	07/11/2025	1,370	2,486,236	1814.94	74,836			48,331		85,372			(9,354)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	13	444,389	34261.42	11,191			3,264		19,631			(2,798)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	28	958,399	34261.42	24,222			7,065		36,414			(6,055)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	10,379	2,171,641	209.23	47,668			13,903		17,970			(11,917)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	3,139	656,815	209.23	19,448			12,560		12,436			(2,431)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	261	678,722	2597.34	14,864			4,335		5,875			(3,716)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	956	2,482,265	2597.34	75,709			48,895		47,781			(9,464)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/12/2023	07/12/2024	6,900	2,364,896	342.74	52,501			15,313		48,784			(13,125)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/12/2023	07/11/2025	14,088	4,828,468	342.74	148,234			95,734		141,102			(18,529)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/12/2023	07/12/2024	9,770	2,577,681	263.83	54,647			15,939		20,269			(13,662)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/12/2023	07/11/2025	10,853	2,863,357	263.83	80,460			51,964		50,595			(10,058)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/12/2023	07/12/2024	805	837,321	1039.79	17,416			5,080		35,688			(4,354)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/12/2023	07/11/2025	117	121,816	1039.79	3,411			2,203		5,705			(426)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/12/2023	07/12/2024	369	389,926	1057.51	11,152			3,253		23,943			(2,788)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/12/2023	07/11/2025	1,012	1,070,371	1057.51	41,209			26,614		72,607			(5,151)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/12/2023	07/12/2024	2,242	10,026,276	4472.16	206,252			60,157		358,697			(51,563)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/12/2023	07/12/2024	12,168	54,419,415	4472.16	1,905,429			555,750		3,176,691			(476,357)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/12/2023	07/11/2025	321	1,434,317	4472.16	72,310			46,700		108,389			(9,039)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	6,498	29,060,171	4472.16	565,672			164,988		1,184,280			(141,418)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	336	1,502,992	4472.16	86,384			25,195		84,305			(21,596)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/12/2023	07/12/2024	452	2,022,533	4472.16	21,920			6,393		28,972			(5,480)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/12/2023	07/12/2024	3,420	11,110,953	3248.53	386,448			112,714		463,968			(96,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/12/2023	07/12/2024	4,351	7,904,581	1816.81	134,224			39,149		147,882			(33,556)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/12/2023	07/11/2025	1,570	2,851,636	1816.81	86,308			55,740		96,077			(10,788)				

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Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	07/12/2023	07/12/2024	77	2,661,270	34347.43	42,487			12,392		70,086			(10,622)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	07/12/2023	07/12/2024	101	3,454,831	34347.43	61,204			17,851		90,308			(15,301)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	10,365	2,178,292	210.15	47,792			13,939		14,337			(11,948)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	1,170	3,053,398	2610.06	66,869			19,504		20,634			(16,717)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	2,539	6,626,959	2610.06	202,122			130,537		114,070			(25,265)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	8,669	2,998,115	345.86	66,558			19,413		44,851			(16,640)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	7,912	2,736,314	345.86	84,005			54,253		67,266			(10,501)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/13/2023	07/12/2024	10,530	2,795,539	265.5	59,265			17,286		15,435			(14,816)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/13/2023	07/11/2025	7,652	2,031,672	265.5	57,090			36,871		30,617			(7,136)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	07/13/2023	07/13/2024	1,539	6,939,825	4510.04	156,170			45,550		259,246			(39,043)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	07/13/2023	07/12/2024	8,336	37,597,633	4510.04	1,159,930			338,313		1,895,691			(289,982)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/13/2023	07/13/2024	5,642	25,446,170	4510.04	475,782			138,770		768,256			(118,945)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/13/2023	07/12/2024	579	2,611,412	4510.04	28,532			8,322		37,283			(7,133)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/13/2023	07/12/2024	3,365	10,941,750	3251.2	329,819			96,197		386,123			(82,455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/13/2023	07/12/2024	4,237	7,702,577	1818.04	128,498			37,479		138,644			(32,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/13/2023	07/11/2025	1,097	1,994,442	1818.04	60,541			39,100		66,358			(7,568)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	07/13/2023	07/13/2024	39	1,345,114	34395.14	26,781			7,811		44,918			(6,695)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	07/13/2023	07/12/2024	44	1,497,458	34395.14	33,214			9,687		49,017			(8,303)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/12/2024	10,578	2,218,055	209.68	48,575			14,168		16,440			(12,144)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024	5,012	1,050,881	209.68	23,098			6,737		7,937			(5,775)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2024	2,752	577,093	209.68	12,702			3,705		4,385			(3,175)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	5,177	1,085,524	209.68	32,197			20,794		19,611			(4,025)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	4,363	914,797	209.68	27,160			17,541		16,563			(3,395)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	3,309	804,157	242.99	26,376			17,035		20,686			(3,297)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/12/2024	234	607,218	2593.53	13,298			3,879		5,641			(3,325)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024	166	430,700	2593.53	9,432			2,751		4,063			(2,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	572	1,482,354	2593.53	45,212			29,199		29,580			(5,651)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2023	07/12/2024	15,090	5,212,787	345.44	115,724			33,753		81,626			(28,931)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2024	3,094	1,068,879	345.44	23,836			6,952		16,932			(5,959)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2023	07/14/2025	8,996	3,107,523	345.44	95,401			61,613		78,385			(11,925)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	6,439	2,224,323	345.44	68,509			44,245		56,180			(8,564)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2023	07/12/2024	11,063	2,928,082	264.67	61,783			18,020		19,340			(15,446)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2023	07/15/2024	6,630	1,754,700	264.67	37,200			10,850		11,817			(9,300)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2023	07/16/2024	3,646	965,076	264.67	20,460			5,967		6,540			(5,115)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2023	07/14/2025	7,687	2,034,614	264.67	57,173			36,924		33,313			(7,147)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2023	07/16/2025	2,652	701,836	264.67	19,722			12,737		11,517			(2,465)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/14/2024	1,897	8,545,226	4505.42	165,329			48,221		280,235			(41,332)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	1,418	6,389,273	4505.42	131,353			38,311		220,613			(32,838)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	1,315	5,925,310	4505.42	117,104			34,155		204,631			(29,276)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	9,016	40,622,534	4505.42	1,243,943			362,817		2,011,593			(310,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	7,615	34,307,443	4505.42	952,800			277,900		1,584,708			(238,200)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	6,403	28,850,225	4505.42	806,134			235,122		1,379,734			(201,533)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2023	07/14/2024	6,419	28,921,110	4505.42	527,589			153,880		886,411			(131,897)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	5,261	23,700,954	4505.42	420,262			122,576		701,611			(105,066)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2023	07/16/2024	6,355	28,631,513	4505.42	500,135			145,873		1,014,545			(125,034)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2024	216	975,037	4505.42	62,305			18,172		65,729			(15,576)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2024	130	584,655	4505.42	40,809			11,903		43,912			(10,202)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	643	2,896,084	4505.42	31,860			9,292		41,365			(7,965)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	486	2,188,689	4505.42	24,060			7,018		31,208			(6,015)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	336	1,513,198	4505.42	16,632			4,851		21,564			(4,158)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	3,180	10,329,878	3248.16	286,409			83,536		333,679			(71,602)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	2,934	9,530,740	3248.16	289,707			84,498		346,947			(72,427)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	2,342	7,608,727	3248.16	229,581			66,961		274,707			(57,395)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	4,608	8,369,001	1816.07	154,714			45,125		167,406			(38,679)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/14/2025	1,634	2,966,685	1816.07	90,057			58,162		100,926			(11,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	3,662	6,649,913	1816.07	123,696			36,078		135,318			(30,924)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2025	892	1,620,484	1816.07	49,219			31,787		55,168			(6,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	2,842	5,161,690	1816.07	94,196			27,474		103,905			(23,549)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2025	676	1,228,299	1816.07	37,329			24,108		41,846			(4,666)				

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

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Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/14/2024	51	1,753,765	34509.03	30,177			8,802		50,304			(7,544)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	34	1,173,645	34509.03	26,551			7,744		46,051			(6,638)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	34	1,170,734	34509.03	17,014			4,962		27,434			(4,253)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	95	3,279,929	34509.03	66,370			19,358		96,388			(16,593)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	44	1,524,130	34509.03	38,620			11,264		57,621			(9,655)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	46	1,599,527	34509.03	27,395			7,990		38,609			(6,849)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2024	5,172	1,083,975	209.57	23,793			6,940		8,510			(5,948)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2024	1,856	451,136	243.06	10,557			3,079		6,268			(2,639)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2024	645	1,675,161	2597.22	36,686			10,700		14,927			(9,172)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2025	1,008	2,619,018	2597.22	79,880			51,589		50,799			(9,985)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/17/2023	07/17/2024	4,540	1,205,642	265.54	25,560			7,455		6,846			(6,390)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/17/2023	07/17/2025	4,984	1,323,530	265.54	37,191			24,019		20,012			(4,649)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/17/2023	07/17/2024	1,264	5,714,584	4522.79	108,833			31,743		177,106			(27,208)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/17/2023	07/17/2024	10,156	45,935,561	4522.79	1,472,106			429,364		2,408,724			(368,026)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/17/2023	07/17/2024	7,338	33,188,597	4522.79	625,094			182,319		896,307			(156,274)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/17/2023	07/17/2024	539	2,439,980	4522.79	26,596			7,757		34,692			(6,649)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/17/2023	07/17/2024	2,920	9,490,219	3250.43	281,137			81,998		331,261			(70,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2023	07/17/2024	3,209	5,829,120	1816.56	109,874			32,046		117,965			(27,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2023	07/17/2025	1,214	2,205,642	1816.56	65,508			42,307		74,824			(8,188)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2023	07/17/2024	11	368,693	34585.35	4,240			1,237		6,330			(1,060)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2023	07/17/2024	62	2,137,908	34585.35	40,198			11,724		57,707			(10,050)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2024	8,637	1,810,933	209.68	39,768			11,599		13,928			(9,942)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	5,910	1,239,234	209.68	36,768			23,746		22,487			(4,596)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2024	2,309	562,449	243.6	13,161			3,839		7,142			(3,290)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	5,612	1,367,058	243.6	44,840			28,959		33,471			(5,605)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2024	2,329	6,072,854	2607.08	132,996			38,790		45,224			(33,249)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	3,361	8,763,258	2607.08	267,279			172,618		156,192			(33,410)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	9,593	3,320,846	346.16	73,723			21,502		48,988			(18,431)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	13,230	4,579,788	346.16	140,599			90,804		111,206			(17,575)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/18/2023	07/18/2024	10,444	2,777,320	265.92	58,879			17,173		14,613			(14,720)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/18/2023	07/18/2025	8,848	2,352,808	265.92	66,114			42,699		34,319			(8,264)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/18/2023	07/18/2024	1,335	6,082,151	4554.98	116,790			34,064		185,588			(29,197)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/18/2023	07/18/2024	10,645	48,486,513	4554.98	1,656,050			483,015		2,661,563			(414,013)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/18/2023	07/18/2025	85	385,339	4554.98	9,047			5,843		11,324			(1,131)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2024	6,099	27,782,204	4554.98	460,670			134,362		341,858			(115,168)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/18/2023	07/18/2024	534	2,431,511	4554.98	26,747			7,801		34,432			(6,687)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/18/2023	07/18/2024	2,531	8,239,975	3255.52	265,215			77,354		304,280			(66,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/18/2023	07/18/2024	3,957	7,198,218	1819.14	127,651			37,232		133,079			(31,913)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/18/2023	07/18/2025	2,378	4,325,310	1819.14	128,894			83,244		143,038			(16,112)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/18/2023	07/18/2024	37	1,289,511	34951.93	26,451			7,715		38,125			(6,613)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	8,448	1,775,962	210.22	38,982			11,370		12,042			(9,746)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	3,284	690,355	210.22	20,448			13,206		11,789			(2,556)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	1,409	343,229	243.67	8,032			2,343		4,322			(2,008)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	762	185,697	243.67	6,072			3,922		4,519			(759)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	798	2,086,614	2615.14	45,697			13,328		13,355			(11,424)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	1,149	3,003,656	2615.14	91,612			59,166		49,842			(11,451)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	6,691	2,318,323	346.46	51,467			15,011		33,206			(12,867)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	7,248	2,511,309	346.46	77,097			49,792		59,946			(9,637)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/19/2023	07/19/2024	11,227	2,986,643	266.03	63,317			18,467		15,436			(15,829)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/19/2023	07/18/2025	16,042	4,267,749	266.03	119,924			77,451		61,552			(14,990)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2023	07/19/2024	809	847,847	1048.4	17,635			5,144		29,766			(4,409)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2023	07/18/2025	507	531,724	1048.4	14,888			9,615		21,826			(1,861)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2023	07/19/2024	481	514,310	1069.92	14,709			4,290		26,008			(3,677)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2023	07/18/2025	256	274,354	1069.92	10,563			6,822		16,300			(1,320)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2023	07/19/2024	1,688	7,705,100	4565.72	171,700			50,079		279,910			(42,925)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/19/2023	07/19/2024	14,040	64,104,701	4565.72	2,372,862			692,085		3,780,241			(593,215)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/19/2023	07/18/2025	427	1,950,372	4565.72	119,000			76,854		172,377			(14,875)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/19/2023	07/19/2024	6,157	28,110,073	4565.72	551,004			160,709		443,054			(137,751)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	322	1,468,666	4565.72	78,295			22,836		40,053			(19,574)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/19/2023	07/19/2024	282	1,287,522	4565.72	14,034			4,093		18,198			(3,508)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/19/2023	07/19/2024	3,382	11,030,475	3261.1	370,026			107,924		413,018			(92,507)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2023	07/19/2024	5,790	10,549,551	1822	196,436			57,294		193,216			(49,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2023	07/18/2025	1,342	2,444,527	1822	74,069			47,836		78,502			(9,259)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2023	07/19/2024	130	4,561,415	35061.21	87,946			25,651		146,778			(21,987)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2023	07/19/2024	78	2,748,267	35061.21	59,488			17,351		88,494			(14,872)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024	8,638	1,812,958	209.87	39,722			11,586		13,398			(9,930)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	3,236	679,092	209.87	20,067			12,960		12,063			(2,508)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	1,539	373,694	242.86	12,220			7,892		9,755			(1,527)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024	839	2,185,521	2604.99	47,863			13,960		17,038			(11,966)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	1,015	2,643,832	2604.99	80,372			51,907		47,994			(10,047)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/20/2023	07/19/2024	9,471	3,271,689	345.44	72,632			21,184		52,267			(18,158)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2025	9,467	3,270,137	345.44	100,066			64,626		82,700			(12,508)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/20/2023	07/19/2024	11,843	3,124,932	263.86	66,249			19,322		25,376			(16,562)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/20/2023	07/18/2025	8,024	2,117,316	263.86	59,285			38,288		37,573			(7,411)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/20/2023	07/18/2025	462	482,282	1044.97	13,407			8,659		20,897			(1,676)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2023	07/20/2024	1,353	6,136,182	4534.87	129,316			37,717		205,959			(32,329)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/20/2023	07/19/2024	9,689	43,940,395	4534.87	1,410,524			411,403		2,241,624			(352,631)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2023	07/20/2024	6,226	28,234,980	4534.87	534,246			155,822		333,515			(133,562)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	438	1,985,573	4534.87	21,802			6,359		28,163			(5,450)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/20/2023	07/19/2024	2,704	8,842,998	3270.39	254,293			74,169		252,134			(63,573)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2023	07/19/2024	4,289	7,835,952	1826.92	145,242			42,362		130,802			(36,311)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2023	07/18/2025	1,624	2,967,576	1826.92	89,324			57,688		90,540			(11,166)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/20/2023	07/20/2024	11	391,078	35225.18	8,975			2,618		15,176			(2,244)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/20/2023	07/19/2024	34	1,211,907	35225.18	30,999			9,041		45,173			(7,750)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	6,661	1,399,994	210.17	30,646			8,938		9,611			(7,661)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2024	2,972	624,594	210.17	13,722			4,002		4,371			(3,431)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	2,671	561,342	210.17	12,344			3,600		3,953			(3,086)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	5,288	1,111,440	210.17	32,888			21,240		19,153			(4,111)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	621	1,615,075	2602.6	35,370			10,316		13,169			(8,843)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	550	1,431,709	2602.6	43,524			28,109		26,627			(5,440)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	10,401	3,590,567	345.23	79,711			23,249		58,634			(19,928)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	3,789	1,308,088	345.23	29,170			8,508		21,533			(7,293)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	3,436	1,186,187	345.23	26,452			7,715		19,577			(6,613)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2023	07/18/2025	7,817	2,698,512	345.23	82,574			53,329		69,052			(10,322)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	2,821	973,724	345.23	29,893			19,306		24,979			(3,737)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	4,082	1,409,225	345.23	43,263			27,941		36,174			(5,408)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/19/2024	9,744	2,572,473	264.01	54,279			15,831		20,305			(13,570)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/22/2024	3,651	963,846	264.01	20,434			5,960		7,731			(5,108)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/23/2024	4,517	1,192,492	264.01	25,281			7,374		9,616			(6,320)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/21/2025	6,491	1,713,609	264.01	47,981			30,988		30,096			(5,998)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/23/2025	2,872	758,234	264.01	21,306			13,760		13,344			(2,663)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/21/2023	07/19/2024	572	597,404	1044.87	12,366			3,607		22,788			(3,092)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/21/2023	07/19/2024	1,037	1,104,176	1065	31,469			9,178		60,507			(7,867)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/21/2024	1,368	6,206,249	4536.34	130,499			38,062		217,271			(32,625)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	1,980	8,982,356	4536.34	175,281			51,124		293,406			(43,820)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/23/2024	1,292	5,860,380	4536.34	109,637			31,977		180,160			(27,409)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/19/2024	8,735	39,626,122	4536.34	1,157,734			337,672		1,814,113			(289,433)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	6,999	31,748,542	4536.34	780,001			227,500		1,247,723			(195,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/23/2024	6,732	30,540,497	4536.34	818,102			238,613		1,376,319			(204,526)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2024	5,906	26,791,777	4536.34	493,191			143,847		262,051			(123,298)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2024	6,010	27,264,947	4536.34	462,532			134,905		213,373			(115,633)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	5,872	26,637,338	4536.34	462,588			134,922		207,155			(115,647)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2024	303	1,374,380	4536.34	77,811			22,695		34,344			(19,453)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/19/2024	532	2,411,230	4536.34	26,446			7,714		34,195			(6,612)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	427	1,934,854	4536.34	21,202			6,184		27,391			(5,301)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/23/2024	528	2,393,313	4536.34	26,224			7,649		33,862			(6,556)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/19/2024	4,157	13,609,966	3274.05	402,032			117,259		390,608			(100,508)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	3,345	10,952,076	3274.05	321,041			93,637		313,729			(80,260)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/23/2024	2,188	7,162,182	3274.05	211,450			61,673		207,119			(52,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/19/2024	2,600	4,755,192	1828.71	97,375			28,401		81,518			(24,344)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/21/2025	846	1,546,694	1828.71	46,091			29,767		46,423			(5,761)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/22/2024	3,860	7,058,940	1828.71	134,694			39,286		116,596			(33,674)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/22/2025	767	1,402,552	1828.71	41,796			26,993		42,132			(5,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/23/2024	3,183	5,821,394	1828.71	110,188			32,138		95,895			(27,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/23/2025	2,601	4,756,639	1828.71	142,224			91,853		143,004			(17,778)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/21/2024	12	411,282	35227.69	9,418			2,747		15,965			(2,355)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/22/2024	45	1,600,598	35227.69	30,173			8,801		49,756			(7,543)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/23/2024	17	597,945	35227.69	6,876			2,006		10,240			(1,719)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/19/2024	61	2,163,700	35227.69	40,837			11,911		57,834			(10,209)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/22/2024	54	1,898,026	35227.69	39,157			11,421		55,850			(9,789)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/23/2024	58	2,028,680	35227.69	31,695			9,244		43,884			(7,924)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	3,739	785,263	210	17,229			5,025		5,796			(4,307)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	2,946	715,969	242.99	16,754			4,886		10,316			(4,188)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	2,653	644,690	242.99	21,081			13,615		16,729			(2,635)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	1,189	3,095,960	2603.62	67,802			19,775		25,461			(16,950)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	1,250	3,255,414	2603.62	99,290			64,125		60,216			(12,411)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	2,393	827,502	345.73	18,371			5,358		13,005			(4,593)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/24/2023	07/24/2024	4,164	1,098,026	263.67	23,278			6,789		9,496			(5,820)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/24/2023	07/24/2025	1,474	388,752	263.67	10,885			7,030		7,066			(1,361)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2024	1,281	5,832,340	4554.64	111,608			32,552		175,764			(27,902)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	6,923	31,531,145	4554.64	1,052,562			306,997		1,736,009			(263,140)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2025	90	408,019	4554.64	22,396			14,464		28,611			(2,800)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2024	5,914	26,937,953	4554.64	466,424			136,040		250,229			(116,606)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	416	1,896,725	4554.64	20,674			6,030		26,764			(5,169)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2024	2,206	7,231,174	3278.36	222,473			64,888		213,098			(55,618)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2024	3,384	6,192,987	1830.32	112,320			32,760		96,739			(28,080)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2025	1,173	2,147,080	1830.32	65,044			42,007		63,516			(8,130)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	07/24/2023	07/24/2024	42	1,498,311	35411.24	30,641			8,937		43,284			(7,660)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2024	11,544	2,418,085	209.46	53,029			15,467		20,375			(13,257)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	5,045	1,056,808	209.46	31,218			20,162		19,798			(3,902)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	2,898	704,853	243.19	22,978			14,840		17,996			(2,872)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2024	1,357	3,529,024	2600.13	77,286			22,542		31,081			(19,321)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	1,565	4,068,611	2600.13	123,686			79,880		77,641			(15,461)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	11,942	4,123,286	345.29	91,537			26,698		67,989			(22,884)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	5,864	2,024,917	345.29	61,962			40,017		51,869			(7,745)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2023	07/25/2024	11,174	2,946,012	263.64	62,455			18,216		25,736			(15,614)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2023	07/25/2025	12,115	3,194,050	263.64	89,433			57,759		58,265			(11,179)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2024	726	760,124	1047.2	15,811			4,611		27,538			(3,953)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2025	620	649,307	1047.2	18,051			11,658		27,226			(2,256)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2024	618	660,187	1068.65	18,815			5,488		34,197			(4,704)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2025	745	795,769	1068.65	30,478			19,684		48,059			(3,810)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	1,187	5,423,015	4567.46	102,764			29,973		161,470			(25,691)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	11,091	50,656,221	4567.46	1,668,601			486,675		2,609,643			(417,150)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	5,353	24,448,762	4567.46	400,676			116,864		68,432			(100,169)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	684	3,122,742	4567.46	34,260			9,992		43,970			(8,565)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/25/2023	07/25/2024	2,940	9,649,873	3282.35	309,706			90,331		288,822			(77,427)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2023	07/25/2024	3,725	6,825,223	1832.29	120,485			35,142		101,000			(30,121)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2023	07/25/2025	1,428	2,615,825	1832.29	79,259			51,188		75,846			(9,907)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	13	450,702	35438.07	11,055			3,224		19,220			(2,764)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	41	1,457,021	35438.07	27,829			8,117		38,399			(6,957)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	8,110	1,703,635	210.06	37,361			10,897		12,545			(9,340)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	2,494	523,991	210.06	15,473			9,993		9,184			(1,934)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	3,191	777,763	243.72	18,122			5,286		9,980			(4,530)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	4,297	1,047,357	243.72	34,144			22,051		25,541			(4,268)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	1,642	4,283,680	2609.38	93,813			27,362		32,017			(23,453)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	1,412	3,685,671	2609.38	112,044			72,362		64,914			(14,006)				

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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	07/26/2023	07/26/2024	7,981	2,756,853	345.42	61,202		17,851		44,976			(15,301)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	4,621	1,596,043	345.42	48,839		31,542		40,588			(6,105)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/26/2023	07/26/2024	11,319	2,985,187	263.74	63,286		18,458		25,722			(15,821)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/26/2023	07/25/2025	6,544	1,725,825	263.74	48,323		31,209		31,197			(6,040)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/26/2023	07/26/2024	277	290,376	1047.44	6,040		1,762		10,466			(1,510)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/26/2023	07/25/2025	211	221,424	1047.44	6,178		3,990		9,250			(772)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/26/2023	07/26/2024	113	121,281	1068.91	3,457		1,008		6,259			(864)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/26/2023	07/25/2025	1,680	1,796,229	1068.91	68,975		44,546		108,171			(8,622)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/26/2023	07/26/2024	1,900	8,678,909	4566.75	191,986		55,996		304,640			(47,996)				
S&P 500 Index Option PTPT		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/26/2023	07/26/2024	13,644	62,310,654	4566.75	2,188,963		638,448		3,468,379			(547,241)				
S&P 500 Index Option PTPT		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/26/2023	07/25/2025	420	1,916,703	4566.75	118,939		76,814		170,941			(14,867)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/26/2023	07/26/2024	6,667	30,444,774	4566.75	597,555		174,287		140,662			(149,389)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	244	1,115,732	4566.75	69,144		20,167		23,469			(17,286)				
S&P Digital		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2024	560	2,555,120	4566.75	28,106		8,198		35,960			(7,027)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/26/2023	07/26/2024	3,098	10,180,211	3286.17	365,735		106,673		347,404			(91,434)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/26/2023	07/26/2024	4,126	7,567,155	1834.16	142,653		41,607		112,867			(35,663)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/26/2023	07/25/2025	1,536	2,817,531	1834.16	85,399		55,154		80,080			(10,675)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI171265Z06	07/26/2023	07/26/2024	122	4,330,430	35520.12	72,123		21,036		111,404			(18,031)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI171265Z06	07/26/2023	07/26/2024	89	3,145,131	35520.12	61,567		17,957		88,207			(15,392)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	07/27/2023	07/27/2024	1,221	5,542,065	4537.41	127,355		37,145		206,271			(31,839)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/27/2023	07/26/2024	9,587	43,501,594	4537.41	1,380,700		402,704		2,171,203			(345,175)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/27/2023	07/27/2024	5,083	23,061,448	4537.41	408,985		119,287		38,566			(102,246)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/27/2023	07/26/2024	452	2,048,888	4537.41	22,435		6,544		28,936			(5,609)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/27/2023	07/26/2024	3,104	10,157,786	3272.45	318,106		92,781		323,775			(79,527)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/27/2023	07/26/2024	4,504	8,224,480	1826.23	157,400		45,908		143,640			(39,350)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/27/2023	07/25/2025	1,688	3,082,560	1826.23	93,435		60,344		95,266			(11,679)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI171265Z06	07/27/2023	07/27/2024	26	905,758	35282.72	16,198		4,724		26,195			(4,050)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI171265Z06	07/27/2023	07/26/2024	69	2,425,196	35282.72	52,785		15,396		74,725			(13,196)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/26/2024	13,042	2,716,292	208.27	59,487			17,350		29,894			(14,872)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	5,317	1,107,295	208.27	32,665			21,096		23,590			(4,083)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/26/2024	1,020	2,642,117	2590.91	57,862			16,877		27,465			(14,466)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	685	1,775,316	2590.91	53,970			34,855		36,634			(6,746)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	16,042	5,536,449	345.13	122,909			35,849		93,024			(30,727)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2025	10,969	3,785,883	345.13	115,848			74,819		97,843			(14,481)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/27/2023	07/26/2024	20,750	5,450,300	262.67	115,001			33,542		57,097			(28,750)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/27/2023	07/25/2025	9,273	2,435,635	262.67	68,198			44,044		48,513			(8,525)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/27/2023	07/26/2024	365	387,938	1063.57	11,056			3,225		21,799			(2,764)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/27/2023	07/25/2025	1,171	1,245,903	1063.57	47,718			30,818		79,519			(5,965)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/26/2024	6,188	1,291,743	208.75	28,263			8,243		12,824			(7,066)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	3,154	658,311	208.75	14,457			4,216		6,624			(3,614)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2024	1,736	362,351	208.75	7,968			2,324		3,662			(1,992)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2025	3,205	669,139	208.75	19,786			12,779		13,595			(2,473)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/26/2024	1,516	369,203	243.59	8,602			2,509		4,844			(2,151)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/26/2024	399	1,037,276	2600.26	22,613			6,595		9,160			(5,653)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	1,892	4,918,991	2600.26	149,537			96,576		94,071			(18,692)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2023	07/26/2024	4,894	1,687,078	344.73	37,453			10,924		29,507			(9,363)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	2,444	842,682	344.73	18,792			5,481		14,843			(4,698)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	2,012	693,613	344.73	15,468			4,511		12,246			(3,867)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	9,342	3,220,557	344.73	98,549			63,646		85,246			(12,319)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	2,235	770,538	344.73	23,656			15,278		20,408			(2,957)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	5,194	1,790,562	344.73	54,970			35,502		47,451			(6,871)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2023	07/26/2024	9,605	2,533,850	263.79	53,464			15,594		21,610			(13,366)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2023	07/29/2024	3,098	817,215	263.79	17,325			5,053		7,071			(4,331)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2023	07/30/2024	2,002	528,208	263.79	11,198			3,266		4,592			(2,800)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2023	07/28/2025	6,518	1,719,332	263.79	48,141			31,091		31,017			(6,018)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2023	07/29/2025	1,450	382,463	263.79	10,709			6,916		6,907			(1,339)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2023	07/30/2025	1,881	496,290	263.79	13,896			8,975		8,971			(1,737)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/26/2024	351	368,474	1048.71	7,657			2,233		12,887			(1,914)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/28/2025	514	538,809	1048.71	15,033			9,709		22,082			(1,879)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/28/2025	415	444,074	1070.78	17,039			11,004		26,223			(2,130)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/28/2024	1,567	7,178,368	4582.23	148,805			43,402		232,783			(37,201)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	1,906	8,735,408	4582.23	181,616			52,971		289,897			(45,404)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/30/2024	1,199	5,494,553	4582.23	107,108			31,240		167,978			(26,777)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/26/2024	8,532	39,096,140	4582.23	1,047,329			305,471		1,583,559			(261,832)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	8,086	37,052,193	4582.23	967,275			282,122		1,508,514			(241,819)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/30/2024	6,906	31,646,979	4582.23	901,648			262,981		1,454,056			(225,412)				

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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	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/28/2024	4,583	21,000,061	4582.23	359,975			104,993		11,647			(89,994)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	4,971	22,778,176	4582.23	388,539			113,324		17,296			(97,135)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	4,805	22,019,256	4582.23	390,825			113,990		43,465			(97,706)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	390	1,787,284	4582.23	109,646			31,980		35,705			(27,412)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	662	3,033,846	4582.23	33,130			9,663		42,613			(8,282)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	383	1,754,766	4582.23	19,162			5,589		24,603			(4,791)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	472	2,164,694	4582.23	23,638			6,895		30,332			(5,910)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/26/2024	3,095	10,155,441	3281.55	295,086			86,067		272,144			(73,771)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	3,198	10,494,226	3281.55	302,298			88,170		280,152			(75,575)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/28/2023	07/30/2024	2,167	7,111,531	3281.55	220,177			64,218		210,034			(55,044)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2023	07/26/2024	2,600	4,760,484	1831.04	91,728			26,754		75,422			(22,932)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2023	07/28/2025	661	1,210,948	1831.04	36,328			23,462		35,671			(4,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2023	07/29/2024	3,156	5,778,023	1831.04	116,848			34,081		95,653			(29,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2023	07/29/2025	954	1,746,385	1831.04	52,392			33,836		51,486			(6,549)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2023	07/30/2024	4,185	7,662,496	1831.04	153,984			44,912		127,823			(38,496)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/28/2023	07/30/2025	1,964	3,596,426	1831.04	107,893			69,681		106,118			(13,487)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/28/2024	25	902,752	35459.29	20,673			6,030		34,465			(5,168)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/29/2024	56	1,983,150	35459.29	33,876			9,881		54,351			(8,469)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/26/2024	92	3,244,841	35459.29	67,447			19,672		95,274			(16,862)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/29/2024	75	2,654,255	35459.29	54,577			15,918		76,919			(13,644)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/30/2024	49	1,750,914	35459.29	31,077			9,064		43,206			(7,769)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	2,409	502,789	208.73	11,031			3,217		5,126			(2,758)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	1,622	395,389	243.75	12,929			8,350		9,670			(1,616)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	399	1,038,854	2603.74	22,751			6,636		8,842			(5,688)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	597	1,555,114	2603.74	47,275			30,532		28,961			(5,909)				

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Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	1,609	554,135	344.32	12,302		3,588		10,204			(3,075)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	4,510	1,552,849	344.32	47,517		30,688		42,108			(5,940)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/31/2023	07/31/2024	4,295	1,134,415	264.1	24,050		7,014		9,365			(6,012)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/31/2023	07/31/2025	2,641	697,416	264.1	19,528		12,612		12,272			(2,441)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	07/31/2023	07/31/2024	1,289	5,913,115	4588.96	116,130		33,871		178,651			(29,033)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2024	8,741	40,114,332	4588.96	1,295,172		377,759		2,040,692			(323,793)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2024	5,609	25,740,557	4588.96	444,257		129,575		74,249			(111,064)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/31/2023	07/31/2024	601	2,756,395	4588.96	30,017		8,755		38,565			(7,504)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2024	2,087	6,849,604	3281.25	216,731		63,213		209,826			(54,183)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2024	2,912	5,328,690	1830.04	100,437		29,294		87,293			(25,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2025	1,499	2,743,814	1830.04	83,497		53,925		81,884			(10,437)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2024	23	816,822	35559.53	15,454		4,507		25,827			(3,864)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2024	42	1,501,560	35559.53	32,399		9,450		45,230			(8,100)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	07/05/2023	07/05/2024	72,447	7,244,733	100	137,500		40,104		122,368			(34,375)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	07/05/2023	07/05/2024	142,282	13,943,675	98	144,500		42,146		115,472			(36,125)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/12/2023	07/12/2024	93,592	9,359,153	100	185,000		53,958		150,858			(46,250)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/12/2023	07/12/2024	155,387	15,227,909	98	164,000		47,833		141,697			(41,000)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	74,921	7,492,088	100	145,000		42,292		105,524			(36,250)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	182,179	17,853,524	98	183,000		53,375		192,484			(45,750)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2024	90,228	9,022,786	100	177,000		51,625		145,725			(44,250)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2024	180,029	17,642,847	98	175,000		51,042		157,671			(43,750)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/01/2023	08/01/2024	1,042	4,769,931	4576.73	98,655		36,996		155,167			(24,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/01/2023	08/01/2024	10,997	50,331,159	4576.73	1,845,050		691,894		2,928,585			(461,262)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/01/2023	08/01/2025	88	404,019	4576.73	9,696		6,666		11,763			(1,212)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/01/2023	08/01/2024	4,477	20,489,136	4576.73	334,163		125,311		107,768			(83,541)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/01/2023	08/01/2024	438	2,006,361	4576.73	20,666		7,750		28,101			(5,166)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/01/2023	08/01/2024	1,823	5,977,952	3278.88	193,151		72,432		191,673			(48,288)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2023	08/01/2024	5,051	9,235,407	1828.44	169,802			63,676		152,825			(42,450)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2023	08/01/2025	1,436	2,624,839	1828.44	79,533			54,679		79,721			(9,942)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	11	409,250	35630.68	9,417			3,531		15,564			(2,354)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	34	1,218,117	35630.68	25,427			9,535		35,937			(6,357)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2024	9,364	1,946,552	207.88	42,707			16,015		23,759			(10,677)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2025	8,977	1,866,053	207.88	55,123			37,897		41,676			(6,890)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2024	2,050	497,187	242.51	11,634			4,363		7,936			(2,909)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2024	507	1,317,769	2597.12	28,859			10,822		12,650			(7,215)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2025	750	1,947,798	2597.12	59,213			40,709		38,420			(7,402)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	8,784	3,020,004	343.79	67,044			25,142		58,618			(16,761)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	7,258	2,495,346	343.79	76,358			52,496		69,676			(9,545)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/01/2023	08/01/2024	10,598	2,793,616	263.6	59,225			22,209		25,408			(14,806)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/01/2023	08/01/2025	10,542	2,778,889	263.6	77,809			53,494		51,234			(9,726)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/01/2023	08/01/2024	565	591,760	1047.72	12,303			4,614		21,250			(3,076)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/01/2023	08/01/2024	503	538,127	1069.49	15,347			5,755		27,592			(3,837)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/01/2023	08/01/2025	406	434,526	1069.49	16,655			11,451		26,062			(2,082)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	9,073	1,885,408	207.81	41,366			15,512		23,420			(10,341)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	3,530	733,661	207.81	21,665			14,895		16,505			(2,708)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	3,334	803,721	241.07	18,807			7,053		15,943			(4,702)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	2,601	626,941	241.07	20,438			14,051		19,196			(2,555)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	2,029	5,255,580	2589.95	115,097			43,161		57,149			(28,774)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	2,653	6,870,456	2589.95	208,862			143,593		143,910			(26,108)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	7,284	2,501,234	343.4	55,527			20,823		50,447			(13,882)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	6,339	2,176,980	343.4	66,616			45,798		62,075			(8,327)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/02/2023	08/02/2024	10,437	2,739,201	262.45	58,071			21,777		30,623			(14,518)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/02/2023	08/01/2025	10,821	2,839,991	262.45	79,520			54,670		58,041			(9,940)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/02/2023	08/02/2024	534	555,877	1040.81	11,551			4,332		23,286			(2,888)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/02/2023	08/01/2025	287	298,756	1040.81	8,335			5,731		13,850			(1,042)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/02/2023	08/02/2024	400	423,845	1059.46	12,084			4,531		25,407			(3,021)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2023	08/02/2024	2,046	9,233,558	4513.39	186,662			69,998		319,074			(46,665)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2023	08/02/2025	30	136,742	4513.39	5,962			4,099		12,312			(745)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/02/2023	08/02/2024	11,296	50,983,544	4513.39	1,743,981			653,993		2,795,351			(435,995)				

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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 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/02/2023	08/01/2025	394	1,776,519	4513.39	103,807			71,367		152,919			(12,976)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/02/2023	08/02/2024	5,483	24,745,088	4513.39	453,170			169,939		608,493			(113,292)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	183	827,825	4513.39	56,002			21,001		54,015			(14,000)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/02/2023	08/02/2024	672	3,032,665	4513.39	32,880			12,330		42,779			(8,220)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/02/2023	08/02/2024	2,929	9,594,512	3275.52	339,021			127,133		357,033			(84,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2023	08/02/2024	5,524	10,088,483	1826.3	181,114			67,918		171,632			(45,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2023	08/01/2025	2,405	4,393,158	1826.3	132,673			91,213		136,425			(16,584)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/02/2023	08/02/2024	92	3,242,375	35282.52	53,158			19,934		86,093			(13,290)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/02/2023	08/02/2024	123	4,328,753	35282.52	82,575			30,966		119,439			(20,644)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	5,529	1,143,706	206.85	25,059			9,397		17,094			(6,265)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	3,733	772,211	206.85	22,796			15,672		19,163			(2,849)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	163	421,222	2583.09	12,805			8,804		9,336			(1,601)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	8,960	3,066,375	342.24	68,074			25,528		68,701			(17,018)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/03/2023	08/01/2025	8,093	2,769,793	342.24	84,756			58,270		83,993			(10,594)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/03/2023	08/02/2024	12,451	3,259,470	261.79	69,101			25,913		40,677			(17,275)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/03/2023	08/01/2025	8,637	2,261,096	261.79	63,311			43,526		48,952			(7,914)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/03/2023	08/02/2024	633	669,055	1057.33	19,061			7,148		41,381			(4,765)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/03/2023	08/01/2025	571	603,436	1057.33	23,106			15,885		41,225			(2,888)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2023	08/03/2024	1,761	7,929,386	4501.89	177,325			66,497		295,313			(44,331)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2023	08/02/2024	10,302	46,378,443	4501.89	1,454,351			545,382		2,310,779			(363,588)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/03/2023	08/03/2024	4,945	22,260,623	4501.89	391,699			146,887		456,165			(97,925)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	618	2,781,931	4501.89	29,989			11,246		39,290			(7,497)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/03/2023	08/02/2024	2,676	8,744,315	3268	264,107			99,040		284,861			(66,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2023	08/02/2024	3,120	5,684,530	1821.83	114,500			42,938		113,205			(28,625)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2023	08/01/2025	781	1,423,495	1821.83	43,132			29,653		46,280			(5,391)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2023	08/03/2024	19	685,969	35215.89	15,784			5,919		26,593			(3,946)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	78	2,754,019	35215.89	57,236			21,463		82,342			(14,309)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/04/2024	1,718	7,694,532	4478.03	172,678			64,754		290,463			(43,170)				

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S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2024	2,020	9,045,292	4478.03	183,899			68,962		325,102			(45,975)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2024	1,548	6,931,934	4478.03	147,461			55,298		269,740			(36,865)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	12,310	55,124,036	4478.03	1,662,632			623,487		2,624,562			(415,658)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2024	7,374	33,019,320	4478.03	864,313			324,117		1,447,803			(216,078)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2024	6,425	28,769,174	4478.03	884,424			331,659		1,575,472			(221,106)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2024	6,182	27,682,823	4478.03	501,503			188,064		802,437			(125,376)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	5,934	26,571,144	4478.03	443,558			166,334		681,469			(110,890)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2024	4,446	19,907,252	4478.03	311,253			116,720		598,462			(77,813)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2024	168	753,293	4478.03	49,039			18,390		52,182			(12,260)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	181	812,634	4478.03	49,139			18,427		48,710			(12,285)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	776	3,475,566	4478.03	37,640			14,115		49,207			(9,410)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2024	533	2,387,794	4478.03	25,838			9,689		33,754			(6,460)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2024	376	1,683,080	4478.03	18,209			6,828		23,780			(4,552)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	3,225	10,514,694	3260.15	303,009			113,628		347,145			(75,752)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2024	2,889	9,418,673	3260.15	285,877			107,204		333,682			(71,469)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2024	1,768	5,763,934	3260.15	183,747			68,905		216,229			(45,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	3,834	6,967,218	1817.17	125,628			47,110		138,258			(31,407)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/04/2025	780	1,417,370	1817.17	43,184			29,689		48,401			(5,398)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2024	3,274	5,949,515	1817.17	112,223			42,083		123,158			(28,056)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2025	650	1,180,459	1817.17	35,986			24,741		40,339			(4,498)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2024	3,382	6,144,885	1817.17	118,423			44,409		129,361			(29,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2025	1,938	3,521,811	1817.17	107,426			73,855		120,432			(13,428)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/04/2024	32	1,129,905	35065.62	20,783			7,793		34,306			(5,196)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/05/2024	50	1,766,702	35065.62	29,999			11,250		48,768			(7,500)				

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Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	24	824,465	35065.62	9,300			3,487		14,096			(2,325)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	84	2,937,387	35065.62	52,455			19,671		75,119			(13,114)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/05/2024	93	3,268,639	35065.62	65,420			24,532		94,033			(16,355)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	53	1,875,475	35065.62	31,501			11,813		44,783			(7,875)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	8,896	1,845,731	207.47	40,422			15,158		24,514			(10,105)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	5,925	1,229,359	207.47	27,021			10,133		16,487			(6,755)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2024	2,106	436,985	207.47	9,614			3,605		5,879			(2,403)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	10,078	2,090,810	207.47	61,909			42,562		48,837			(7,739)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	1,854	447,129	241.13	10,418			3,907		8,794			(2,605)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	3,445	830,613	241.13	27,161			18,673		25,363			(3,395)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	586	1,519,123	2591.97	33,269			12,476		15,976			(8,317)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	1,122	2,908,645	2591.97	88,714			60,991		60,087			(11,089)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	7,878	2,697,955	342.47	59,895			22,460		59,221			(14,974)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2024	3,926	1,344,383	342.47	29,980			11,242		29,652			(7,495)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2024	2,428	831,530	342.47	18,543			6,954		18,370			(4,636)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2023	08/04/2025	8,461	2,897,726	342.47	88,960			61,160		86,939			(11,120)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1,253	429,272	342.47	13,179			9,060		12,885			(1,647)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	2,153	737,468	342.47	22,640			15,565		22,147			(2,830)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/02/2024	7,241	1,899,441	262.3	40,078			15,029		21,782			(10,020)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/05/2024	4,979	1,305,973	262.3	27,687			10,382		15,134			(6,922)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/06/2024	2,307	605,004	262.3	12,826			4,810		7,035			(3,207)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/04/2025	13,152	3,449,672	262.3	96,936			66,643		71,620			(12,117)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/06/2025	1,679	440,286	262.3	12,372			8,506		9,156			(1,547)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	594	616,423	1037.28	12,809			4,803		27,780			(3,202)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	505	532,321	1054.17	15,176			5,691		34,451			(3,794)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/04/2025	1,184	1,247,735	1054.17	47,876			32,914		88,143			(5,984)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	1,022	4,617,524	4518.44	97,234			36,463		162,003			(24,308)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	9,025	40,778,527	4518.44	1,319,127			494,673		2,165,457			(329,782)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2024	5,015	22,660,060	4518.44	380,625			142,734		580,318			(95,156)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	438	1,977,951	4518.44	21,322			7,996		27,811			(5,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2024	2,843	9,310,596	3275.01	288,741			108,278		304,026			(72,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2024	2,303	4,201,591	1824.64	81,375			30,515		78,329			(20,344)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2025	1,312	2,394,272	1824.64	73,030			50,208		75,984			(9,129)				

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Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	13	447,344	35473.13	5,077			1,904		7,617			(1,269)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	51	1,800,651	35473.13	28,438			10,664		39,456			(7,110)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2024	2,689	558,302	207.66	12,255			4,596		7,265			(3,064)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2025	2,145	445,527	207.66	13,197			9,073		10,231			(1,650)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2024	330	856,978	2597.29	18,768			7,038		8,423			(4,692)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2025	365	947,415	2597.29	28,896			19,866		18,777			(3,612)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	2,647	907,075	342.72	20,137			7,551		19,631			(5,034)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	3,404	1,166,587	342.72	35,814			24,622		34,593			(4,477)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2023	08/07/2024	4,441	1,164,701	262.25	24,692			9,259		13,695			(6,173)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2023	08/07/2025	4,293	1,125,834	262.25	31,636			21,750		23,528			(3,954)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2024	373	388,504	1041.74	8,081			3,030		15,977			(2,020)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2025	521	553,101	1060.69	21,184			14,564		36,533			(2,648)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	7,625	1,583,099	207.63	34,749			13,031		20,788			(8,687)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	3,657	759,321	207.63	22,506			15,473		17,505			(2,813)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	3,138	756,164	240.97	17,694			6,635		15,408			(4,424)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	2,147	517,371	240.97	16,970			11,667		16,046			(2,121)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	844	2,188,570	2594.02	47,930			17,974		22,802			(11,982)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	1,067	2,768,752	2594.02	84,447			58,057		56,453			(10,556)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	4,844	1,662,586	343.2	36,909			13,841		34,524			(9,227)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	4,907	1,684,213	343.2	51,705			35,547		48,714			(6,463)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/08/2023	08/08/2024	8,947	2,345,324	262.14	49,721			18,645		28,205			(12,430)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/08/2023	08/08/2025	5,881	1,541,609	262.14	43,319			29,782		32,573			(5,415)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2024	641	666,588	1039.41	13,865			5,199		28,794			(3,466)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2025	379	394,164	1039.41	10,958			7,533		18,690			(1,370)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2024	581	613,930	1057.28	17,497			6,561		38,054			(4,374)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2025	559	590,573	1057.28	22,619			15,551		40,436			(2,827)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024	1,350	6,075,731	4499.38	136,296			51,111		239,232			(34,074)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	7,859	35,361,080	4499.38	1,142,078			428,279		1,868,824			(285,520)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/08/2023	08/08/2024	4,053	18,235,755	4499.38	292,260			109,597		517,691			(73,065)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/08/2023	08/08/2024	383	1,723,200	4499.38	17,921			6,720		24,268			(4,480)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	2,134	6,965,939	3264.36	224,786			84,295		258,960			(56,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024	2,607	4,741,040	1818.43	86,892			32,584		91,933			(21,723)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2025	1,264	2,298,503	1818.43	69,874			48,039		77,727			(8,734)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/08/2023	08/08/2024	13	443,152	35314.49	5,096			1,911		7,563			(1,274)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/08/2023	08/08/2024	52	1,837,238	35314.49	33,432			12,537		47,010			(8,358)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	12,839	2,664,985	207.57	58,496			21,936		35,514			(14,624)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	2,495	517,905	207.57	15,335			10,543		12,013			(1,917)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	3,040	732,181	240.82	17,133			6,425		15,263			(4,283)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	5,102	1,228,752	240.82	40,180			27,624		38,566			(5,023)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	2,454	6,356,238	2590.61	139,202			52,201		70,269			(34,800)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	2,410	6,242,951	2590.61	190,410			130,907		130,940			(23,801)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/09/2023	08/09/2024	17,018	5,835,810	342.92	129,555			48,583		124,479			(32,389)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	8,221	2,819,310	342.92	86,553			59,505		82,763			(10,819)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/09/2023	08/09/2024	19,497	5,098,224	261.49	108,082			40,531		68,262			(27,021)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/09/2023	08/08/2025	8,295	2,168,996	261.49	60,732			41,753		48,475			(7,591)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	573	593,670	1035.6	12,348			4,631		27,692			(3,087)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/08/2025	699	723,605	1035.6	20,116			13,830		36,283			(2,515)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	450	472,876	1051.82	13,477			5,054		31,660			(3,369)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/08/2025	1,433	1,506,868	1051.82	57,713			39,678		109,132			(7,214)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	1,709	7,637,354	4467.71	159,732			59,900		277,600			(39,933)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	14,341	64,072,535	4467.71	2,135,767			800,913		3,440,575			(533,942)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	564	2,521,814	4467.71	117,027			80,456		167,269			(14,628)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/09/2023	08/09/2024	7,031	31,414,260	4467.71	572,649			214,743		1,098,885			(143,162)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	293	1,308,358	4467.71	79,402			29,776		68,510			(19,851)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/09/2023	08/09/2024	522	2,330,899	4467.71	24,120			9,045		32,917			(6,030)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	3,811	12,440,325	3263.92	441,500			165,562		520,386			(110,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2023	08/09/2024	5,963	10,839,919	1817.91	187,109			70,166		204,783			(46,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2023	08/08/2025	2,025	3,682,124	1817.91	112,673			77,463		125,163			(14,084)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/09/2023	08/09/2024	103	3,628,116	35123.36	67,861			25,448		111,340			(16,965)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/09/2023	08/09/2024	113	3,970,235	35123.36	79,956			29,983		114,862			(19,989)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	2,504	594,352	237.32	13,848			5,193		19,225			(3,462)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	713	1,814,714	2544.54	39,742			14,903		39,195			(9,936)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	185	470,905	2544.54	10,313			3,867		10,219			(2,578)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	711	1,810,343	2544.54	55,034			37,836		54,767			(6,879)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2023	08/16/2024	10,955	3,722,892	339.83	82,648			30,993		103,744			(20,662)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2024	3,624	1,231,534	339.83	27,463			10,299		34,418			(6,866)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024	1,966	668,217	339.83	14,901			5,588		18,693			(3,725)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2023	08/18/2025	10,988	3,734,063	339.83	114,262			78,555		128,992			(14,283)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1,996	678,449	339.83	20,828			14,320		23,445			(2,604)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/16/2024	380	392,921	1034.03	11,198			4,199		32,998			(2,800)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/18/2025	434	448,706	1034.03	17,244			11,855		38,731			(2,155)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	1,710	7,523,268	4399.77	156,625			58,734		294,189			(39,156)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	10,202	44,888,212	4399.77	1,535,067			575,650		2,666,551			(383,767)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2025	84	370,184	4399.77	19,679			13,529		26,742			(2,460)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/21/2023	08/21/2024	5,932	26,097,862	4399.77	401,128			150,423		653,138			(100,282)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/21/2023	08/21/2024	827	3,638,834	4399.77	37,116			13,919		51,422			(9,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/21/2023	08/21/2025	1,724	3,089,698	1792.33	94,393			64,895		134,828			(11,799)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	46	1,574,542	34463.69	28,211			10,579		46,592			(7,053)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	61	2,104,421	34463.69	37,366			14,012		53,165			(9,341)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	7,468	1,523,941	204.06	33,420			12,533		37,462			(8,355)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2025	2,896	686,554	237.03	22,382			15,387		28,812			(2,798)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	1,118	2,836,984	2538.23	62,130			23,299		66,618			(15,532)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2025	2,172	5,512,972	2538.23	167,594			115,221		174,895			(20,949)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	4,189	1,423,637	339.82	31,605			11,852		39,894			(7,901)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	2,326	790,306	339.82	24,183			16,626		27,344			(3,023)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/21/2023	08/21/2024	7,445	1,932,190	259.53	40,962			15,361		35,412			(10,241)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/21/2023	08/21/2025	4,306	1,117,459	259.53	31,289			21,511		29,633			(3,911)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2024	433	444,157	1026.15	9,238			3,464		24,662			(2,310)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2025	959	984,337	1026.15	27,365			18,813		56,459			(3,421)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2023	08/10/2024	1,321	5,904,350	4468.83	139,173			52,190		247,497			(34,793)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	9,673	43,227,625	4468.83	1,213,873			455,202		1,947,528			(303,468)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	105	468,999	4468.83	10,998			7,561		13,946			(1,375)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2023	08/10/2024	5,196	23,219,956	4468.83	404,425			151,659		1,004,581			(101,106)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/10/2023	08/09/2024	523	2,338,452	4468.83	24,086			9,032		33,020			(6,022)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/10/2023	08/09/2024	3,003	9,788,576	3259.82	299,681			112,380		356,693			(74,920)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2023	08/09/2024	4,089	7,423,628	1815.35	135,916			50,968		152,535			(33,979)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2023	08/08/2025	718	1,303,945	1815.35	39,249			26,984		45,464			(4,906)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2023	08/10/2024	14	486,843	35176.15	11,373			4,265		18,845			(2,843)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	62	2,169,738	35176.15	42,389			15,896		59,721			(10,597)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	16,104	3,332,680	206.95	73,086			27,407		49,873			(18,271)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	4,449	920,648	206.95	27,251			18,735		22,740			(3,406)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	1,498	360,613	240.69	8,402			3,151		7,652			(2,101)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	866	2,237,741	2583.76	49,007			18,377		27,564			(12,252)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	1,021	2,639,277	2583.76	80,498			55,342		58,552			(10,062)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/10/2023	08/09/2024	10,440	3,582,203	343.12	79,525			29,822		75,054			(19,881)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/10/2023	08/08/2025	12,484	4,283,610	343.12	131,507			90,411		124,425			(16,438)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/10/2023	08/09/2024	14,445	3,773,407	261.22	79,996			29,999		52,617			(19,999)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/10/2023	08/08/2025	8,511	2,223,354	261.22	62,254			42,800		50,804			(7,782)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2024	642	664,614	1035.74	13,824			5,184		30,916			(3,456)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2024	576	605,656	1052.04	17,261			6,473		40,428			(4,315)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/10/2023	08/08/2025	580	610,498	1052.04	23,443			16,117		44,115			(2,930)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2023	08/11/2024	2,415	10,780,487	4464.05	231,179			86,692		406,435			(57,795)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2023	08/12/2024	2,026	9,044,826	4464.05	190,389			71,396		339,726			(47,597)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2023	08/13/2024	1,320	5,892,060	4464.05	130,144			48,804		237,722			(32,536)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/09/2024	10,138	45,257,347	4464.05	1,266,835			475,063		2,008,996			(316,709)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/12/2024	6,885	30,734,291	4464.05	824,969			309,363		1,404,790			(206,242)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/13/2024	6,543	29,208,586	4464.05	788,657			295,746		1,352,364			(197,164)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/11/2023	08/11/2024	6,684	29,838,792	4464.05	502,445			188,417		1,302,743			(125,611)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/11/2023	08/12/2024	6,390	28,527,303	4464.05	440,746			165,280		1,041,682			(110,186)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/11/2023	08/13/2024	5,096	22,748,528	4464.05	378,081			141,781		828,335			(94,520)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2024	180	804,594	4464.05	44,205			16,577		41,914			(11,051)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2024	231	1,031,392	4464.05	72,532			27,199		78,790			(18,133)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/11/2023	08/09/2024	707	3,155,711	4464.05	32,504			12,189		44,582			(8,126)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/11/2023	08/12/2024	823	3,672,713	4464.05	37,829			14,186		51,809			(9,457)				

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S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/11/2023	08/13/2024	322	1,438,032	4464.05	14,812			5,554		20,275			(3,703)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/09/2024	3,216	10,490,368	3262.39	304,212			114,079		352,007			(76,053)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/12/2024	2,471	8,059,919	3262.39	224,950			84,356		259,825			(56,238)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/13/2024	2,178	7,106,758	3262.39	221,069			82,901		258,787			(55,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/09/2024	2,817	5,117,490	1816.5	97,571			36,589		106,256			(24,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/11/2025	849	1,541,861	1816.5	46,256			31,801		53,260			(5,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/12/2024	3,079	5,592,418	1816.5	102,263			38,349		112,390			(25,566)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/12/2025	1,177	2,138,654	1816.5	64,160			44,110		73,926			(8,020)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/13/2024	2,550	4,632,277	1816.5	93,723			35,146		101,623			(23,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/13/2025	1,465	2,660,824	1816.5	79,825			54,879		92,038			(9,978)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/11/2024	63	2,214,580	35281.4	35,181			13,193		57,787			(8,795)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/12/2024	17	612,413	35281.4	13,687			5,133		23,635			(3,422)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/13/2024	31	1,083,278	35281.4	16,776			6,291		27,275			(4,194)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/09/2024	67	2,352,767	35281.4	49,072			18,402		68,810			(12,268)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/12/2024	76	2,697,467	35281.4	49,070			18,401		67,200			(12,268)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/13/2024	48	1,686,552	35281.4	28,804			10,801		39,049			(7,201)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	9,327	1,925,536	206.45	42,150			15,806		31,532			(10,537)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2024	2,566	529,733	206.45	11,638			4,364		8,739			(2,910)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2024	4,747	979,995	206.45	21,550			8,081		16,206			(5,388)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	2,501	516,243	206.45	15,265			10,495		13,430			(1,908)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2025	1,954	403,314	206.45	11,938			8,207		10,507			(1,492)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	1,904	457,072	240.12	10,650			3,994		10,469			(2,662)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	1,747	419,497	240.12	13,718			9,431		13,937			(1,715)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	684	1,764,092	2577.6	38,634			14,488		23,874			(9,658)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	1,944	5,009,972	2577.6	152,303			104,708		117,107			(19,038)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/11/2023	08/09/2024	12,471	3,246,764	260.33	68,507			25,690		51,777			(17,127)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/11/2023	08/12/2024	4,830	1,257,397	260.33	26,657			9,996		20,191			(6,664)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/11/2023	08/13/2024	2,741	713,535	260.33	15,127			5,673		11,484			(3,782)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/11/2023	08/11/2025	6,065	1,578,928	260.33	44,210			30,394		38,953			(5,526)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/11/2023	08/13/2025	2,325	605,301	260.33	17,009			11,694		14,953			(2,126)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/11/2023	08/09/2024	501	519,114	1035.33	10,798			4,049		24,343			(2,699)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/11/2023	08/11/2025	565	594,339	1051.45	22,823			15,691		43,232			(2,853)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	1,057	4,746,849	4489.72	105,386			39,520		187,443			(26,347)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	08/14/2023	08/14/2024	8,198	36,808,060	4489.72	1,183,929			443,973		1,937,900			(295,982)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	08/14/2023	08/14/2025	102	459,988	4489.72	10,764			7,400		13,594			(1,345)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	5,429	24,376,915	4489.72	398,585			149,469		779,131			(99,646)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	332	1,491,269	4489.72	15,983			5,994		20,959			(3,996)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	2,681	8,742,721	3260.76	273,541			102,578		324,475			(68,385)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	2,557	4,640,528	1814.78	90,509			33,941		102,294			(22,627)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2025	1,073	1,947,852	1814.78	59,409			40,844		68,573			(7,426)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	43	1,518,667	35307.63	22,218			8,332		35,056			(5,555)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	60	2,117,246	35307.63	41,066			15,400		57,924			(10,267)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	3,872	798,051	206.09	17,501			6,563		14,076			(4,375)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2025	2,085	429,790	206.09	12,692			8,726		11,606			(1,586)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	1,517	363,739	239.73	8,511			3,192		8,835			(2,128)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	876	2,253,361	2573.31	49,349			18,506		32,962			(12,337)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2025	1,146	2,949,077	2573.31	89,652			61,636		71,498			(11,206)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024	17,873	6,115,404	342.16	135,762			50,911		140,483			(33,940)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	13,131	4,492,772	342.16	137,479			94,517		137,637			(17,185)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/14/2023	08/14/2024	4,740	1,234,765	260.49	26,177			9,816		19,487			(6,544)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/14/2023	08/14/2025	3,441	896,248	260.49	25,095			17,253		21,882			(3,137)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2025	583	605,112	1037.97	16,883			11,607		29,348			(2,110)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/15/2023	08/15/2024	1,098	4,873,243	4437.86	104,356			39,133		196,473			(26,089)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/15/2023	08/15/2024	9,334	41,422,082	4437.86	1,409,887			528,708		2,360,627			(352,472)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	08/15/2023	08/15/2025	81	360,624	4437.86	19,402			13,339		25,874			(2,425)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2024	6,445	28,601,716	4437.86	451,308			169,240		1,122,108			(112,827)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/15/2023	08/15/2024	749	3,321,890	4437.86	35,544			13,329		46,911			(8,886)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2024	2,100	6,809,234	3242.37	220,897			82,836		298,488			(55,224)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2023	08/15/2024	3,940	7,108,668	1804.27	132,891			49,834		177,889			(33,223)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2023	08/15/2025	1,867	3,368,952	1804.27	102,753			70,643		131,296			(12,844)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2024	41	1,445,998	34946.39	27,070			10,151		46,052			(6,768)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2024	72	2,526,166	34946.39	43,670			16,376		59,701			(10,918)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2024	8,619	1,769,319	205.29	38,819			14,557		35,696			(9,705)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2025	5,290	1,085,978	205.29	32,091			22,062		31,682			(4,011)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2024	2,562	611,300	238.58	14,304			5,364		17,117			(3,576)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2025	2,006	478,517	238.58	15,648			10,758		17,905			(1,956)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2024	1,178	3,011,872	2557.58	65,960			24,735		54,931			(16,490)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2025	1,615	4,130,786	2557.58	125,576			86,333		113,179			(15,697)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/15/2023	08/15/2024	7,770	2,651,673	341.25	58,867			22,075		65,846			(14,717)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/15/2023	08/15/2025	6,893	2,352,067	341.25	71,973			49,482		75,547			(8,997)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/15/2023	08/15/2024	14,901	3,874,099	259.99	82,131			30,799		65,767			(20,533)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/15/2023	08/15/2025	6,363	1,654,439	259.99	46,324			31,848		42,087			(5,791)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2024	960	989,724	1031.47	20,606			7,727		49,971			(5,152)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2024	802	839,246	1045.9	23,977			8,991		60,857			(5,994)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2025	1,560	1,631,962	1045.9	62,716			43,117		125,583			(7,840)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	1,932	8,510,822	4404.33	194,603			72,976		364,356			(48,651)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2025	32	141,419	4404.33	6,355			4,369		14,923			(794)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/17/2023	08/16/2024	10,782	47,120,404	4370.36	1,421,501			533,063		2,381,613			(355,375)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/17/2023	08/17/2024	5,978	26,125,329	4370.36	422,840			158,565		1,309,952			(105,710)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/17/2023	08/16/2024	571	2,495,604	4370.36	25,455			9,546		35,431			(6,364)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/17/2023	08/16/2024	2,585	8,344,870	3227.97	262,911			98,592		393,688			(65,728)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/17/2023	08/16/2024	49	1,691,457	34474.83	38,350			14,381		55,253			(9,588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2023	08/16/2024	11,026	2,251,764	204.22	49,336			18,501		53,703			(12,334)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	5,352	1,092,886	204.22	32,229			22,158		35,218			(4,029)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2023	08/16/2024	1,041	2,644,781	2539.41	57,921			21,720		60,814			(14,480)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	1,026	2,605,947	2539.41	78,960			54,285		81,696			(9,870)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/17/2023	08/16/2024	10,301	3,502,244	339.99	77,750			29,156		96,377			(19,437)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/17/2023	08/15/2025	10,198	3,467,242	339.99	106,098			72,942		118,693			(13,262)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/17/2023	08/16/2024	12,450	3,222,803	258.86	68,323			25,621		63,981			(17,081)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/17/2023	08/15/2025	15,408	3,988,559	258.86	111,680			76,780		111,101			(13,960)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/17/2023	08/16/2024	489	500,382	1023.18	10,403			3,901		29,224			(2,601)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/17/2023	08/16/2024	387	400,059	1034.02	11,414			4,280		33,601			(2,853)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/17/2023	08/15/2025	774	800,641	1034.02	30,705			21,109		69,093			(3,838)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/17/2023	08/17/2024	1,532	6,697,255	4370.36	158,924			59,597		292,645			(39,731)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/18/2023	08/18/2024	1,711	7,477,945	4369.71	158,706			59,515		305,890			(39,676)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	1,776	7,758,539	4369.71	163,047			61,143		310,264			(40,762)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	08/16/2023	08/16/2024	10,151	44,709,014	4404.33	1,455,054			545,645		2,479,132			(363,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/17/2023	08/16/2024	3,720	6,679,895	1795.71	124,799			46,800		188,147			(31,200)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/17/2023	08/15/2025	785	1,409,667	1795.71	42,713			29,365		59,481			(5,339)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/17/2023	08/17/2024	17	595,482	34474.83	13,743			5,153		23,243			(3,436)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1,239	5,413,075	4369.71	105,155			39,433		197,053			(26,289)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/16/2024	10,703	46,767,427	4369.71	1,211,189			454,196		1,977,648			(302,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/19/2024	6,872	30,026,464	4369.71	723,191			271,197		1,244,723			(180,798)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/20/2024	6,447	28,172,849	4369.71	745,671			279,626		1,356,911			(186,418)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/19/2024	5,386	23,533,841	4369.71	347,454			130,295		854,784			(86,864)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/20/2024	4,963	21,685,504	4369.71	322,758			121,034		648,144			(80,689)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	08/16/2023	08/15/2025	318	1,400,879	4404.33	79,453			54,624		124,706			(9,932)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/16/2023	08/16/2024	6,684	29,438,392	4404.33	510,441			191,415		1,640,028			(127,610)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/18/2024	6,615	28,907,461	4369.71	467,467			175,300		1,262,395			(116,867)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2024	100	437,850	4369.71	32,313			12,117		42,431			(8,078)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	123	535,779	4369.71	37,987			14,245		51,230			(9,497)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2024	169	737,656	4369.71	48,223			18,084		55,611			(12,056)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/16/2024	3,653	11,801,255	3230.19	342,774			128,540		510,936			(85,693)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/19/2024	2,473	7,989,281	3230.19	239,229			89,711		358,181			(59,807)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/18/2023	08/20/2024	1,860	6,008,889	3230.19	186,407			69,903		279,082			(46,602)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2023	08/20/2024	3,172	5,698,647	1796.67	103,607			38,852		152,501			(25,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2023	08/20/2025	1,162	2,087,450	1796.67	62,415			42,910		87,537			(7,802)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/18/2024	53	1,818,047	34500.66	33,620			12,608		57,865			(8,405)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/19/2024	32	1,105,847	34500.66	18,992			7,122		32,240			(4,748)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2023	08/16/2024	352	1,549,941	4404.33	98,483			36,931		127,214			(24,621)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/18/2023	08/16/2024	820	3,581,129	4369.71	36,169			13,564		50,846			(9,042)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/18/2023	08/19/2024	550	2,402,976	4369.71	24,270			9,101		34,073			(6,068)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/18/2023	08/20/2024	376	1,643,012	4369.71	16,594			6,223		23,287			(4,149)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2023	08/16/2024	2,772	4,981,055	1796.67	96,039			36,015		141,176			(24,010)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2023	08/18/2025	819	1,470,688	1796.67	43,974			30,232		61,609			(5,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2023	08/19/2024	2,264	4,068,196	1796.67	79,783			29,919		117,561			(19,946)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2023	08/19/2025	1,014	1,822,302	1796.67	54,487			37,460		76,378			(6,811)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/20/2024	33	1,143,307	34500.66	17,202			6,451		28,644			(4,300)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/16/2024	59	2,022,344	34500.66	42,374			15,890		59,449			(10,593)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/19/2024	67	2,309,347	34500.66	50,312			18,867		70,936			(12,578)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/20/2024	51	1,760,841	34500.66	34,774			13,040		48,458			(8,693)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	10,432	2,135,509	204.71	46,746			17,530		47,284			(11,687)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	3,073	629,015	204.71	13,819			5,182		13,993			(3,455)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2024	3,014	616,934	204.71	13,566			5,087		13,745			(3,392)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	7,335	1,501,455	204.71	44,368			30,503		46,327			(5,546)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	2,488	509,377	204.71	15,067			10,359		15,734			(1,883)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	5,018	1,705,162	339.83	52,348			35,990		58,946			(6,544)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/16/2024	14,603	3,785,104	259.2	79,866			29,950		71,799			(19,966)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/19/2024	5,352	1,387,185	259.2	29,408			11,028		26,452			(7,352)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/20/2024	2,524	654,237	259.2	13,870			5,201		12,497			(3,467)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/18/2025	12,314	3,191,796	259.2	89,370			61,442		86,685			(11,171)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/19/2025	2,421	627,662	259.2	17,575			12,082		17,056			(2,197)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/20/2025	4,804	1,245,261	259.2	34,867			23,971		33,859			(4,358)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/16/2024	445	454,876	1023.18	9,448			3,543		26,566			(2,362)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/18/2025	558	570,780	1023.18	15,948			10,964		34,059			(1,993)				

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S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/16/2024	432	1,901,693	4404.33	19,778			7,417		26,924			(4,944)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/16/2023	08/16/2024	3,142	10,175,042	3237.9	373,997			140,249		523,700			(93,499)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/21/2023	08/21/2024	2,303	7,424,096	3223.84	228,843			85,816		354,772			(57,211)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/21/2023	08/21/2024	3,220	5,770,723	1792.33	114,424			42,909		181,332			(28,606)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2024	678	704,319	1038.28	20,073			7,527		56,215			(5,018)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2025	382	397,121	1038.28	15,210			10,457		32,937			(1,901)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	1,438	6,308,141	4387.55	121,915			45,718		228,964			(30,479)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2023	08/22/2024	9,860	43,261,256	4387.55	1,467,358			550,259		2,526,188			(366,840)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2023	08/22/2024	5,630	24,703,778	4387.55	377,249			141,468		664,203			(94,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/22/2023	08/22/2025	1,197	2,144,216	1791.13	64,326			44,224		94,626			(8,041)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	14	484,729	34288.83	5,502			2,063		8,280			(1,375)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	67	2,308,684	34288.83	43,782			16,418		62,312			(10,946)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	11,344	2,313,744	203.97	50,740			19,028		57,698			(12,685)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	3,540	722,079	203.97	21,294			14,640		23,888			(2,662)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2023	08/16/2024	4,542	8,182,164	1801.51	139,343			52,254		196,246			(34,836)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/22/2023	08/22/2024	373	1,635,440	4387.55	16,681			6,256		23,125			(4,170)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/22/2023	08/22/2024	2,350	7,572,362	3222.16	240,087			90,033		373,885			(60,022)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/22/2023	08/22/2024	2,404	4,305,462	1791.13	87,253			32,720		138,196			(21,813)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	1,749	414,578	237.05	9,660			3,622		13,880			(2,415)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	448	1,132,983	2529.86	24,812			9,305		29,341			(6,203)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	1,309	3,310,965	2529.86	100,322			68,972		111,540			(12,540)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2024	13,392	4,554,007	340.06	101,099			37,912		125,382			(25,275)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2025	5,670	1,928,078	340.06	58,999			40,562		65,941			(7,375)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/22/2023	08/22/2024	18,384	4,769,302	259.43	101,109			37,916		88,727			(25,277)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/22/2023	08/22/2025	6,204	1,609,520	259.43	45,067			30,983		43,041			(5,633)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/22/2023	08/22/2024	866	887,369	1024.63	18,457			6,921		50,565			(4,614)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/22/2023	08/22/2025	718	735,783	1024.63	20,528			14,113		43,081			(2,566)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2023	08/23/2024	2,435	10,800,988	4436.01	245,979			92,242		450,026			(61,495)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/23/2023	08/23/2025	29	130,572	4436.01	5,855			4,025		13,352			(732)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	08/23/2023	08/23/2024	11,988	53,179,511	4436.01	1,782,597			668,474		2,980,074			(445,649)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	08/23/2023	08/23/2028	35	154,751	4436.01	28,552			24,983		33,422			(1,428)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/23/2023	08/23/2024	7,517	33,344,773	4436.01	590,662			221,498		801,906			(147,665)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/23/2023	08/23/2024	462	2,047,905	4436.01	21,093			7,910		28,817			(5,273)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	3,105	10,036,419	3232.35	365,527			137,073		539,360			(91,382)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/16/2023	08/15/2025	1,958	3,527,812	1801.51	107,598			73,974		141,094			(13,450)				
Dow Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/16/2023	08/16/2024	90	3,135,320	34765.74	59,288			22,233		103,884			(14,822)				
Dow Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/16/2023	08/16/2024	61	2,108,495	34765.74	52,493			19,685		77,225			(13,123)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/22/2023	08/22/2024	679	703,174	1036.12	20,040			7,515		57,602			(5,010)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	08/23/2023	08/22/2025	362	1,606,908	4436.01	91,871			63,161		141,265			(11,484)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	446	1,979,636	4436.01	130,607			48,978		118,490			(32,652)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/23/2023	08/23/2024	5,718	10,272,140	1796.52	183,969			68,988		276,112			(45,992)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/23/2023	08/22/2025	1,740	3,125,347	1796.52	95,323			65,535		131,376			(11,915)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	10,854	2,228,043	205.27	48,883			18,331		45,741			(12,221)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/23/2023	08/23/2024	88	3,033,955	34472.98	52,784			19,794		87,525			(13,196)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/23/2023	08/23/2024	94	3,251,257	34472.98	63,842			23,941		92,202			(15,960)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	3,337	685,049	205.27	20,230			13,908		20,108			(2,529)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	1,136	271,137	238.73	6,345			2,379		7,533			(1,586)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	2,331	556,587	238.73	18,145			12,475		20,673			(2,268)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	923	2,347,607	2543.81	51,413			19,280		51,714			(12,853)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	1,618	4,115,430	2543.81	125,109			86,012		125,463			(15,639)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/23/2023	08/23/2024	8,733	2,979,827	341.23	66,152			24,807		74,844			(16,538)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/23/2023	08/22/2025	4,483	1,529,706	341.23	46,809			32,181		49,326			(5,851)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/23/2023	08/23/2024	12,438	3,245,746	260.95	68,810			25,804		48,892			(17,202)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/23/2023	08/22/2025	5,948	1,552,213	260.95	43,462			29,880		36,666			(5,433)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/24/2023	08/24/2024	1,320	5,776,324	4376.31	124,628			46,736		234,886			(31,157)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	08/24/2023	08/23/2024	8,633	37,779,985	4376.31	1,215,504			455,814		2,119,246			(303,876)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/24/2023	08/24/2024	5,107	22,349,159	4376.31	357,476			134,053		740,998			(89,369)				

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/24/2023	08/23/2024	568	2,487,534	4376.31	25,622			9,608		35,191			(6,405)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/24/2023	08/23/2024	3,543	11,420,133	3223.1	349,636			131,113		549,501			(87,409)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	62	2,130,421	34099.42	45,367			17,013		65,893			(11,342)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	13,723	2,809,600	204.73	61,558			23,084		62,695			(15,390)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	4,533	928,048	204.73	27,377			18,822		28,645			(3,422)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	2,299	546,999	237.93	17,832			12,260		21,539			(2,229)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	923	2,340,703	2536.08	51,261			19,223		56,516			(12,815)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2023	08/23/2024	759	781,631	1030.05	16,258			6,097		40,518			(4,064)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2023	08/22/2025	247	254,561	1030.05	7,077			4,865		13,843			(885)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2023	08/23/2024	1,697	1,770,901	1043.85	50,471			18,927		131,917			(12,618)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2023	08/22/2025	985	1,027,952	1043.85	39,268			26,997		80,806			(4,908)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/24/2023	08/23/2024	4,247	7,605,962	1791.11	133,475			50,053		215,835			(33,369)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/24/2023	08/22/2025	873	1,564,324	1791.11	47,399			32,587		69,047			(5,925)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2023	08/24/2024	24	820,706	34099.42	19,147			7,180		32,036			(4,787)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	1,142	2,895,329	2536.08	87,728			60,313		93,330			(10,966)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	11,778	4,006,901	340.19	88,953			33,357		109,316			(22,238)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	8,533	2,902,682	340.19	88,822			61,065		98,632			(11,103)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/24/2023	08/23/2024	15,375	3,987,938	259.37	84,145			31,555		74,856			(21,036)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/24/2023	08/22/2025	7,684	1,992,932	259.37	55,603			38,227		53,521			(6,950)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2023	08/23/2024	532	544,367	1022.99	11,323			4,246		31,882			(2,831)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2023	08/22/2025	408	417,883	1022.99	11,659			8,016		25,009			(1,457)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/25/2023	08/26/2024	2,092	9,217,771	4405.71	189,765			71,162		353,523			(47,441)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/25/2023	08/27/2024	1,679	7,399,170	4405.71	155,242			58,216		288,777			(38,811)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/25/2023	08/23/2024	9,090	40,048,228	4405.71	1,115,521			418,320		1,840,647			(278,880)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/25/2023	08/26/2024	7,223	31,824,629	4405.71	802,684			301,006		1,358,990			(200,671)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/25/2023	08/27/2024	6,311	27,805,972	4405.71	733,245			274,967		1,316,269			(183,311)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2023	08/16/2024	12,782	2,619,846	204.96	57,479			21,555		55,796			(14,370)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/25/2023	08/25/2024	1,487	6,549,451	4405.71	143,334			53,750		266,911			(35,833)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2024	5,734	25,261,047	4405.71	431,670			161,876		592,113			(107,917)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	5,561	24,501,864	4405.71	372,389			139,646		259,006			(93,097)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2024	158	695,891	4405.71	46,346			17,380		45,248			(11,587)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	223	981,554	4405.71	56,524			21,197		36,472			(14,131)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/25/2023	08/23/2024	736	3,240,891	4405.71	33,381			12,518		45,733			(8,345)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/26/2024	2,441	7,891,827	3232.96	247,491			92,809		360,576			(61,873)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/27/2024	2,810	9,085,505	3232.96	291,217			109,206		423,336			(72,804)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/26/2024	3,432	6,165,371	1796.32	123,040			46,140		186,364			(30,760)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/26/2025	719	1,291,383	1796.32	39,258			26,990		54,495			(4,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/27/2024	2,685	4,822,677	1796.32	89,788			33,670		136,129			(22,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/27/2025	916	1,645,169	1796.32	50,013			34,384		69,459			(6,252)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/25/2024	45	1,552,009	34346.9	25,374			9,515		41,038			(6,343)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	2,773	568,309	204.96	16,788			11,542		17,103			(2,098)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2023	08/16/2024	618	1,575,535	2548.14	34,504			12,939		32,532			(8,626)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	678	1,727,455	2548.14	52,515			36,104		50,799			(6,564)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	13,301	4,534,611	340.91	100,668			37,751		115,926			(25,167)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	4,908	1,673,170	340.91	51,199			35,199		54,681			(6,400)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/16/2023	08/16/2024	17,352	4,500,649	259.37	95,414			35,780		83,423			(23,853)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/16/2023	08/15/2025	4,513	1,170,619	259.37	32,777			22,534		31,307			(4,097)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/16/2024	557	572,602	1027.14	11,922			4,471		31,254			(2,980)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/15/2025	468	480,392	1027.14	13,417			9,224		27,165			(1,677)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	4,561	20,093,442	4405.71	293,556			110,083		260,193			(73,389)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/25/2023	08/26/2024	466	2,054,412	4405.71	20,955			7,858		28,952			(5,239)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/25/2023	08/27/2024	407	1,791,885	4405.71	18,277			6,854		25,241			(4,569)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/23/2024	3,509	11,344,621	3232.96	346,291			129,859		502,990			(86,573)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/23/2024	4,343	7,801,988	1796.32	156,851			58,819		235,708			(39,213)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/25/2025	1,004	1,803,377	1796.32	54,823			37,691		76,061			(6,853)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/26/2024	54	1,841,161	34346.9	30,932			11,599		50,376			(7,733)				

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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)
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/27/2024	53	1,825,881	34346.9	31,107			11,665		50,608			(7,777)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/23/2024	76	2,623,388	34346.9	51,336			19,251		73,598			(12,834)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/26/2024	65	2,224,811	34346.9	44,597			16,724		64,003			(11,149)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/27/2024	53	1,834,954	34346.9	33,543			12,579		47,708			(8,386)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	11,628	2,380,787	204.75	52,044			19,517		52,966			(13,011)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	4,231	866,251	204.75	19,006			7,127		19,360			(4,751)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/16/2024	555	576,678	1039.69	16,476			6,178		45,238			(4,119)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/15/2025	626	650,637	1039.69	24,991			17,181		53,196			(3,124)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	1,798	368,187	204.75	8,089			3,033		8,241			(2,022)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	6,626	1,356,651	204.75	39,994			27,496		41,867			(4,999)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	2,160	514,283	238.12	11,983			4,494		15,327			(2,996)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	2,612	621,860	238.12	20,273			13,937		24,189			(2,534)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	871	2,206,865	2534.65	48,110			18,041		54,175			(12,027)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	1,420	3,598,744	2534.65	109,042			74,966		117,379			(13,630)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	7,073	2,406,840	340.3	53,432			20,037		65,101			(13,358)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	3,331	1,133,590	340.3	25,166			9,437		30,756			(6,291)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	3,811	1,296,837	340.3	28,919			10,845		35,221			(7,230)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	8,254	36,591,215	4433.31	1,180,269			442,601		2,067,704			(295,067)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/28/2023	08/28/2024	4,533	20,097,597	4433.31	320,511			120,192		170,825			(80,128)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	08/28/2024	506	2,241,669	4433.31	23,089			8,658		31,480			(5,772)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	2,294	7,437,618	3242.17	225,690			84,634		313,144			(56,422)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2024	3,603	739,115	205.13	16,194			6,073		15,639			(4,049)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2025	3,322	681,484	205.13	20,077			13,803		20,338			(2,510)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2024	451	1,147,794	2544.05	25,137			9,426		25,400			(6,284)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2025	1,080	2,748,774	2544.05	83,288			57,260		83,946			(10,411)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	4,221	1,439,709	341.09	31,962			11,986		36,784			(7,990)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	2,434	830,318	341.09	25,408			17,468		27,029			(3,176)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2023	08/28/2024	5,650	1,469,580	260.1	31,155			11,683		25,252			(7,789)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2023	08/28/2025	3,370	876,520	260.1	24,543			16,873		22,296			(3,068)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	422	433,660	1028.44	9,016			3,381		23,138			(2,254)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2025	493	506,997	1028.44	14,125			9,711		28,213			(1,766)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2023	08/29/2024	10,443	46,970,209	4497.63	1,558,452			584,419		2,536,102			(389,613)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	2,294	10,358,984	4514.87	229,534			86,075		401,990			(57,384)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/30/2024	11,070	49,898,818	4507.66	1,522,346			570,880		2,452,068			(380,587)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2023	08/31/2024	5,082	22,906,835	4507.66	389,771			146,164		233,064			(97,443)				

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

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/31/2023	08/30/2024	672	3,028,797	4507.66	31,197			11,699		42,148			(7,799)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/31/2023	08/30/2024	2,450	7,975,058	3254.69	251,346			94,255		333,747			(62,837)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/30/2024	430	444,971	1035.05	9,251			3,469		21,038			(2,313)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/29/2025	368	380,828	1035.05	10,633			7,310		19,325			(1,329)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/30/2024	1,104	1,160,561	1050.99	33,111			12,417		78,848			(8,278)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/29/2025	541	568,364	1050.99	21,825			15,005		41,685			(2,728)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	6,795	2,312,351	340.3	70,758			48,646		78,229			(8,845)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1,089	370,427	340.3	11,335			7,793		12,536			(1,417)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1,284	436,925	340.3	13,370			9,192		14,792			(1,671)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2023	08/23/2024	11,023	2,863,614	259.78	60,422			22,658		50,903			(15,106)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2023	08/26/2024	4,018	1,043,713	259.78	22,127			8,298		18,659			(5,532)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2023	08/27/2024	4,138	1,074,901	259.78	22,788			8,545		19,253			(5,697)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2023	08/25/2025	8,777	2,280,130	259.78	63,616			43,736		59,399			(7,952)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2023	08/27/2025	5,027	1,305,892	259.78	36,565			25,138		34,061			(4,571)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2023	08/23/2024	539	553,162	1026.29	11,450			4,294		30,640			(2,863)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	2,740	4,933,909	1800.62	92,877			34,829		132,368			(23,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2025	1,232	2,218,009	1800.62	67,871			46,661		90,083			(8,484)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	37	1,291,515	34559.98	26,100			9,788		44,851			(6,525)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	59	2,048,790	34559.98	40,117			15,044		56,230			(10,029)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	561	584,126	1041.55	16,671			6,252		44,798			(4,168)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2024	1,149	5,167,729	4497.63	119,187			44,695		218,245			(29,797)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2024	4,351	19,570,695	4497.63	300,259			112,597		68,896			(75,065)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/29/2023	08/29/2024	1,705	5,555,898	3257.66	181,114			67,918		230,041			(45,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/29/2023	08/29/2024	3,955	7,153,836	1808.95	138,005			51,752		172,727			(34,501)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/29/2023	08/29/2025	1,757	3,177,596	1808.95	95,010			65,319		119,460			(11,876)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2023	08/29/2024	23	797,035	34852.67	19,660			7,372		32,951			(4,915)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2023	08/29/2024	64	2,228,970	34852.67	40,773			15,290		57,305			(10,193)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2023	08/23/2024	643	667,316	1038.48	19,019			7,132		53,134			(4,755)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2023	08/25/2025	870	903,625	1038.48	34,609			23,794		74,843			(4,326)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/28/2023	08/28/2024	1,349	5,982,747	4433.31	121,349			45,506		224,948			(30,337)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/29/2023	08/29/2024	343	1,544,776	4497.63	16,066			6,025		21,533			(4,016)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	11,083	2,285,193	206.18	50,114			18,793		41,003			(12,529)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	2,763	569,698	206.18	16,823			11,566		15,405			(2,103)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	2,960	710,148	239.88	16,546			6,205		17,326			(4,137)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	6,634	1,591,353	239.88	51,878			35,666		54,447			(6,485)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	1,235	3,161,690	2560.52	69,241			25,965		57,077			(17,310)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	2,923	7,484,066	2560.52	227,516			156,417		202,492			(28,439)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	8,551	2,927,413	342.35	64,989			24,371		67,598			(16,247)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	6,433	2,202,479	342.35	67,396			46,335		67,266			(8,424)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/29/2023	08/29/2024	12,828	3,355,996	261.62	71,147			26,680		46,474			(17,787)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/29/2023	08/29/2025	14,751	3,859,322	261.62	108,061			74,292		86,606			(13,508)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2024	908	938,805	1034.03	19,490			7,309		45,245			(4,872)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2025	684	707,550	1034.03	19,698			13,543		36,429			(2,462)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2024	880	923,912	1049.52	26,322			9,871		63,996			(6,581)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2025	1,075	1,128,010	1049.52	43,180			29,686		83,953			(5,398)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2023	08/30/2024	11,495	51,896,348	4514.87	1,772,521			664,695		2,901,571			(443,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/30/2024	3,905	7,055,667	1806.76	129,168			48,438		169,693			(32,292)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/29/2025	1,080	1,951,985	1806.76	59,651			41,010		74,917			(7,456)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/31/2023	08/31/2024	27	941,899	34721.91	17,098			6,412		28,226			(4,274)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/31/2023	08/30/2024	40	1,389,830	34721.91	35,441			13,290		51,124			(8,860)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	10,275	2,117,838	206.12	46,402			17,401		38,454			(11,600)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	3,410	702,816	206.12	20,747			14,264		19,114			(2,593)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	516	1,322,624	2563.44	28,965			10,862		23,032			(7,241)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	399	1,021,962	2563.44	31,068			21,359		27,047			(3,883)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2023	08/30/2024	11,955	4,097,324	342.73	90,961			34,110		91,793			(22,740)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2023	08/29/2025	11,135	3,816,307	342.73	116,779			80,286		114,290			(14,597)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/31/2023	08/30/2024	19,493	5,110,681	262.17	108,346			40,630		65,332			(27,087)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/31/2023	08/29/2025	9,032	2,367,958	262.17	66,303			45,583		50,718			(8,288)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2023	08/29/2025	434	1,961,306	4514.87	91,504			62,909		129,785			(11,438)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/30/2023	08/30/2024	5,369	24,239,471	4514.87	453,998			170,249		247,033			(113,500)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	408	1,843,878	4514.87	130,694			49,010		90,017			(32,674)				

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/30/2023	08/30/2024	502	2,266,177	4514.87	23,115			8,668		31,507			(5,779)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	3,803	12,400,967	3260.72	436,385			163,644		551,931			(109,096)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	08/30/2024	5,323	9,637,183	1810.38	163,387			61,270		205,337			(40,847)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	08/29/2025	1,896	3,432,353	1810.38	105,373			72,444		127,296			(13,172)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	08/30/2023	08/30/2024	106	3,689,813	34890.24	66,452			24,919		111,478			(16,613)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	08/30/2023	08/30/2024	88	3,085,980	34890.24	62,436			23,413		89,052			(15,609)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	13,211	2,725,221	206.28	59,791			22,422		48,203			(14,948)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	4,271	881,003	206.28	26,034			17,898		23,594			(3,254)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	1,227	294,383	239.89	6,889			2,583		7,184			(1,722)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	487	116,836	239.89	3,821			2,627		3,994			(478)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	1,099	2,814,191	2561.77	61,631			23,112		50,086			(15,408)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	1,123	2,875,933	2561.77	87,428			60,107		77,082			(10,929)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	12,246	4,193,842	342.47	93,103			34,914		96,016			(23,276)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	10,682	3,658,394	342.47	111,947			76,963		111,043			(13,993)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/30/2023	08/30/2024	16,610	4,349,417	261.85	92,208			34,578		58,388			(23,052)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/30/2023	08/29/2025	10,815	2,831,818	261.85	79,291			54,512		62,347			(9,911)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/30/2023	08/30/2024	932	965,547	1035.75	20,064			7,524		45,043			(5,016)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/30/2023	08/29/2025	433	448,528	1035.75	12,514			8,603		22,534			(1,564)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/30/2023	08/30/2024	336	353,601	1051.97	10,081			3,780		23,710			(2,520)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/30/2023	08/29/2025	756	794,830	1051.97	30,498			20,967		57,725			(3,812)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/31/2023	08/31/2024	1,600	7,210,329	4507.66	155,837			58,439		270,719			(38,959)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/02/2023	08/02/2024	85,671	8,567,093	100	159,000			59,625		174,339			(39,750)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/02/2023	08/02/2024	165,682	16,236,809	98	175,000			65,625		81,070			(43,750)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2023	08/09/2024	65,493	6,549,290	100	135,300			50,738		127,355			(33,825)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2023	08/09/2024	144,236	14,135,151	98	146,600			54,975		97,426			(36,650)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/16/2023	08/16/2024	101,695	10,169,495	100	201,000			75,375		234,380			(50,250)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/16/2023	08/16/2024	148,849	14,587,242	98	160,500			60,188		68,414			(40,125)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2023	08/23/2024	77,678	7,767,781	100	140,500			52,688		163,780			(35,125)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/23/2023	08/23/2024	150,988	14,796,780	98	155,000			58,125		67,491			(38,750)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/30/2023	08/30/2024	79,337	7,933,740	100	163,000			61,125		163,799			(40,750)				

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

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UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/30/2023	08/30/2024	157,761	15,460,535	98	158,000			59,250		98,062			(39,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2023	09/11/2024	1,530	6,864,972	4487.46	115,175			52,789		208,278			(28,794)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	09/11/2023	09/11/2024	8,060	36,169,373	4487.46	1,091,341			500,198		1,832,248			(272,835)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/01/2024	1,401	6,327,351	4515.77	132,329			60,651		227,610			(33,082)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/02/2024	1,379	6,228,063	4515.77	135,952			62,311		247,581			(33,988)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/03/2024	1,555	7,020,311	4515.77	151,688			69,523		279,796			(37,922)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	08/30/2024	18,270	3,755,509	205.56	82,208			37,679		74,583			(20,552)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	3,113	639,890	205.56	14,090			6,458		12,821			(3,523)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	4,110	844,930	205.56	24,942			18,187		24,235			(3,118)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	09/02/2025	2,802	576,067	205.56	17,046			12,429		16,564			(2,131)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	08/30/2024	2,727	653,235	239.51	15,220			6,976		16,697			(3,805)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	1,255	300,488	239.51	9,796			7,143		10,572			(1,224)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	08/30/2024	828	2,124,429	2565.91	46,525			21,324		35,808			(11,631)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	1,328	3,407,665	2565.91	103,593			75,537		88,507			(12,949)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	11,961	4,096,628	342.5	90,945			41,683		93,556			(22,736)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/04/2024	1,312	5,923,258	4515.77	102,751			47,094		178,643			(25,688)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	2,572	881,081	342.5	19,648			9,005		20,234			(4,912)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	9,718	3,328,536	342.5	101,853			74,268		100,875			(12,732)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	2,007	687,384	342.5	21,103			15,387		20,869			(2,638)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	2,676	916,550	342.5	28,138			20,517		27,840			(3,517)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	08/30/2024	15,124	3,964,677	262.14	83,655			38,342		50,929			(20,914)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	09/03/2024	3,245	850,573	262.14	18,032			8,265		11,048			(4,508)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	08/29/2025	7,826	2,051,541	262.14	57,443			41,886		44,061			(7,180)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	09/02/2025	2,380	623,855	262.14	17,468			12,737		13,440			(2,183)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	09/03/2025	1,671	437,961	262.14	12,307			8,974		9,443			(1,538)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2023	09/11/2024	5,224	23,443,248	4487.46	398,452			182,624		935,257			(99,613)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/11/2023	09/11/2024	508	2,281,771	4487.46	23,730			10,876		31,653			(5,933)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2023	09/11/2024	2,767	8,955,703	3236.06	284,989			130,620		432,804			(71,247)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	08/30/2024	14,725	66,493,763	4515.77	1,828,518			838,071		2,904,112			(457,129)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	08/30/2024	1,020	1,056,031	1035.78	21,944			10,058		49,236			(5,486)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	08/29/2025	582	602,852	1035.78	16,832			12,273		30,275			(2,104)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	08/30/2024	1,285	1,351,447	1052.03	38,543			17,666		90,546			(9,636)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	08/29/2025	893	938,972	1052.03	36,057			26,291		68,152			(4,507)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/05/2023	09/05/2024	944	4,244,896	4496.83	81,474			37,342		144,873			(20,369)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	08/29/2025	90	405,136	4515.77	21,665			15,797		28,408			(2,708)				

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S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/06/2024	1,553	6,937,100	4465.48	129,948			59,559		231,583			(32,487)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/06/2024	10,991	49,081,181	4465.48	1,696,636			777,625		2,757,198			(424,159)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/05/2025	277	1,235,595	4465.48	87,393			63,724		145,470			(10,924)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/06/2024	5,013	22,386,064	4465.48	397,924			182,382		853,375			(99,481)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/06/2024	2,500	8,076,388	3230.99	287,094			131,585		437,526			(71,774)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/06/2024	5,383	9,647,043	1791.97	154,525			70,824		246,471			(38,631)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024	99	3,403,121	34443.19	61,733			28,294		113,461			(15,433)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024	93	3,211,580	34443.19	67,030			30,722		96,906			(16,757)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/03/2024	4,928	22,251,893	4515.77	644,135			295,228		1,119,128			(161,034)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/06/2024	348	1,552,359	4465.48	80,925			37,091		95,396			(20,231)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	587	2,620,899	4465.48	26,812			12,289		36,532			(6,703)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/05/2025	2,045	3,664,104	1791.97	111,711			81,456		161,567			(13,964)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	12,459	2,539,150	203.8	55,658			25,510		66,035			(13,915)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	3,333	679,237	203.8	20,017			14,596		22,970			(2,502)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	4,870	1,158,209	237.81	26,986			12,369		36,238			(6,747)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	930	2,359,896	2537.77	51,682			23,687		56,882			(12,920)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	2,447	6,208,963	2537.77	188,132			137,179		199,235			(23,516)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	9,692	3,307,218	341.22	73,420			33,651		84,494			(18,355)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	5,497	1,875,717	341.22	57,397			41,852		60,855			(7,175)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/06/2023	09/06/2024	14,948	3,899,712	260.89	82,674			37,892		61,194			(20,668)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/06/2023	09/05/2025	11,747	3,064,709	260.89	85,505			62,348		73,478			(10,688)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2023	09/06/2024	1,904	1,962,829	1030.73	40,827			18,712		100,591			(10,207)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/04/2024	5,809	26,231,400	4515.77	741,041			339,644		1,300,311			(185,260)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2023	09/05/2025	1,646	1,696,346	1030.73	47,328			34,510		91,574			(5,916)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2023	09/06/2024	1,454	1,519,111	1044.87	43,295			19,843		111,839			(10,824)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2023	09/05/2025	657	686,746	1044.87	26,302			19,179		53,570			(3,288)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/07/2023	09/07/2024	1,553	6,913,428	4451.14	161,708			74,116		296,426			(40,427)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/07/2023	09/06/2024	7,876	35,055,363	4451.14	1,054,819			483,459		1,736,081			(263,705)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2023	09/09/2024	2,029	9,042,696	4457.49	181,072			82,991		338,812			(45,268)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	1,486	6,623,677	4457.49	136,149			62,402		255,437			(34,037)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	8,247	36,760,398	4457.49	1,041,082			477,163		1,660,947			(260,271)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/08/2023	09/09/2024	7,490	33,385,656	4457.49	815,173			373,621		1,378,817			(203,793)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2024	5,668	25,264,920	4457.49	653,925			299,716		1,128,802			(163,481)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/08/2024	4,300	19,168,905	4457.49	303,750			139,219		658,953			(75,937)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/09/2024	7,814	34,830,563	4457.49	567,125			259,932		1,152,885			(141,781)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/01/2024	4,077	18,409,091	4515.77	315,472			144,592		250,457			(78,868)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/10/2024	4,825	21,505,566	4457.49	325,748			149,301		853,539			(81,437)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/08/2024	83	371,505	4457.49	21,141			9,690		29,439			(5,285)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/10/2024	219	977,038	4457.49	60,508			27,733		86,966			(15,127)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/06/2024	427	1,902,092	4457.49	19,671			9,016		26,536			(4,918)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/09/2024	784	3,496,886	4457.49	36,137			16,563		48,720			(9,034)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/10/2024	306	1,365,068	4457.49	14,105			6,465		19,010			(3,526)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/08/2023	09/06/2024	2,177	7,032,772	3230.62	210,340			96,406		330,919			(52,585)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/02/2024	3,180	14,358,764	4515.77	240,587			110,269		324,002			(60,147)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/07/2024	4,526	20,147,697	4451.14	344,723			157,998		764,939			(86,181)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/08/2023	09/09/2024	5,417	17,501,204	3230.62	559,603			256,485		873,748			(139,901)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/08/2023	09/09/2024	2,296	4,112,732	1791.22	79,525			36,449		128,310			(19,881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/08/2023	09/09/2025	582	1,042,952	1791.22	31,184			22,739		46,381			(3,898)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/08/2023	09/10/2024	2,535	4,540,245	1791.22	88,206			40,428		141,839			(22,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/08/2023	09/10/2025	1,242	2,225,550	1791.22	66,544			48,522		99,019			(8,318)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/08/2024	26	898,289	34576.59	20,661			9,469		34,880			(5,165)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/09/2024	71	2,466,709	34576.59	47,963			21,983		67,569			(11,991)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/10/2024	67	2,321,837	34576.59	42,432			19,448		59,386			(10,608)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	10,602	2,166,788	204.37	47,409			21,729		52,007			(11,852)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	3,648	745,624	204.37	16,374			7,505		17,967			(4,093)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/03/2024	3,557	16,063,323	4515.77	253,844			116,345		264,756			(63,461)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/04/2024	4,836	21,837,934	4515.77	341,880			156,695		436,802			(85,470)				

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/07/2023	09/06/2024	442	1,967,660	4451.14	20,464			9,379		27,470			(5,116)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/07/2023	09/06/2024	2,107	6,813,516	3233.15	216,882			99,404		333,202			(54,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2023	09/06/2024	3,644	6,532,874	1792.9	115,340			52,864		183,460			(28,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2023	09/05/2025	1,125	2,016,748	1792.9	61,511			44,852		88,196			(7,689)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2024	1,481	4,784,529	3230.62	144,763			66,350		227,827			(36,191)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/06/2024	3,412	6,110,886	1791.22	116,901			53,580		188,201			(29,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/08/2025	694	1,242,840	1791.22	37,037			27,006		55,245			(4,630)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/09/2024	58	2,018,882	34576.59	33,920			15,547		54,552			(8,480)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/10/2024	33	1,132,543	34576.59	17,716			8,120		28,165			(4,429)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/06/2024	64	2,205,350	34576.59	41,395			18,973		58,181			(10,349)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2024	4,101	838,099	204.37	18,430			8,447		20,221			(4,607)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	4,200	858,352	204.37	25,356			18,489		27,627			(3,169)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	642	1,626,610	2532.83	35,460			16,253		41,442			(8,865)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	821	2,078,947	2532.83	63,200			46,083		69,178			(7,900)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/06/2024	11,810	4,026,600	340.95	89,391			40,971		105,064			(22,348)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/09/2024	3,101	1,057,172	340.95	23,575			10,805		27,673			(5,894)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/10/2024	2,308	786,896	340.95	17,548			8,043		20,620			(4,387)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/08/2025	11,891	4,054,126	340.95	124,056			90,458		133,477			(15,507)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/10/2025	1,165	397,251	340.95	12,196			8,893		13,089			(1,524)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	09/01/2024	77	347,548	4515.77	15,118			6,929		3,926			(3,780)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	236	1,066,776	4515.77	72,060			33,028		75,058			(18,015)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	51	1,770,655	34500.73	41,215			18,890		56,125			(10,304)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/06/2024	16,678	4,343,871	260.46	91,656			42,009		72,327			(22,914)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/09/2024	3,337	869,183	260.46	18,427			8,446		14,559			(4,607)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/10/2024	3,022	787,106	260.46	16,687			7,648		13,211			(4,172)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/08/2025	5,265	1,371,218	260.46	38,394			27,996		34,113			(4,799)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/09/2025	1,731	450,792	260.46	12,622			9,204		11,222			(1,578)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	346	356,573	1029.9	7,417			3,399		18,547			(1,854)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	386	402,707	1043.69	11,477			5,260		30,091			(2,869)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2023	09/08/2025	620	646,796	1043.69	24,837			18,110		51,059			(3,105)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/01/2023	08/30/2024	952	4,298,703	4515.77	44,277			20,293		59,759			(11,069)				

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/01/2023	09/03/2024	289	1,305,714	4515.77	13,449			6,164		18,117			(3,362)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/01/2023	09/04/2024	602	2,717,774	4515.77	27,993			12,830		37,691			(6,998)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	08/30/2024	6,557	21,354,104	3256.48	664,058			304,360		871,882			(166,014)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	15,735	3,215,340	204.34	70,416			32,274		77,507			(17,604)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	2,749	561,826	204.34	16,557			12,073		18,104			(2,070)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	2,140	508,944	237.87	11,858			5,435		15,821			(2,965)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	1,838	437,293	237.87	14,256			10,395		17,410			(1,782)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	2,024	5,129,159	2534.11	112,329			51,484		128,831			(28,082)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/03/2024	1,917	6,241,575	3256.48	187,517			85,945		247,953			(46,879)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/04/2024	2,527	8,229,667	3256.48	239,257			109,659		315,401			(59,814)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	3,172	8,038,776	2534.11	243,575			177,607		264,702			(30,447)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	10,933	3,726,375	340.84	82,726			37,916		98,064			(20,681)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	11,374	3,876,799	340.84	118,630			86,501		128,195			(14,829)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/07/2023	09/06/2024	16,774	4,370,169	260.53	92,211			42,263		72,023			(23,053)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/07/2023	09/05/2025	4,519	1,177,463	260.53	32,969			24,040		29,059			(4,121)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	463	476,826	1029.43	9,918			4,546		25,009			(2,479)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	773	805,764	1043.03	22,964			10,525		60,705			(5,741)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2023	09/05/2025	1,016	1,060,155	1043.03	40,604			29,607		84,186			(5,075)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	08/30/2024	4,251	7,682,863	1807.48	136,651			62,632		178,909			(34,163)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	08/29/2025	1,140	2,059,796	1807.48	63,236			46,109		78,521			(7,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/02/2025	210	378,861	1807.48	11,593			8,453		14,476			(1,449)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/03/2024	2,094	3,785,031	1807.48	71,055			32,567		92,886			(17,764)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2024	1,630	7,264,229	4457.49	157,851			72,348		291,254			(39,463)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/03/2025	1,319	2,383,408	1807.48	72,932			53,180		91,124			(9,117)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/04/2024	2,110	3,813,241	1807.48	68,540			31,414		89,873			(17,135)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/04/2025	1,013	1,830,520	1807.48	56,197			40,977		70,027			(7,025)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/01/2024	18	640,218	34837.71	14,661			6,720		24,852			(3,665)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/02/2024	42	1,472,489	34837.71	25,435			11,658		41,206			(6,359)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/03/2024	41	1,430,156	34837.71	26,904			12,331		44,141			(6,726)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/04/2024	18	635,434	34837.71	7,307			3,349		10,826			(1,827)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	08/30/2024	110	3,836,763	34837.71	72,499			33,229		101,420			(18,125)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/03/2024	41	1,439,774	34837.71	25,323			11,607		35,115			(6,331)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/04/2024	45	1,552,471	34837.71	24,271			11,124		33,219			(6,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	7,378	33,176,053	4496.83	1,115,171			511,120		1,876,671			(278,793)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2025	249	1,118,987	4496.83	60,504			44,117		78,684			(7,563)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2024	4,640	20,864,910	4496.83	318,432			145,948		445,521			(79,608)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	347	1,561,457	4496.83	16,067			7,364		21,696			(4,017)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/05/2023	09/05/2024	1,733	5,605,931	3235.66	178,120			81,638		266,282			(44,530)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/05/2023	09/05/2024	3,108	5,578,626	1794.83	112,115			51,386		173,800			(28,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/05/2023	09/05/2025	1,280	2,298,162	1794.83	70,179			51,172		98,785			(8,772)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/05/2023	09/05/2024	13	452,966	34641.97	11,229			5,147		19,753			(2,807)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/05/2023	09/05/2024	35	1,195,500	34641.97	22,364			10,250		30,867			(5,591)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/26/2023	09/26/2024	1,303	5,568,959	4273.53	111,366			51,043		237,753			(27,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	09/26/2023	09/26/2024	9,926	42,420,921	4273.53	1,437,314			658,769		2,772,068			(359,329)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/26/2023	09/26/2024	5,024	21,471,871	4273.53	292,962			134,274		671,990			(73,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2023	09/26/2024	3,360	10,652,160	3170.64	366,817			168,125		789,954			(91,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2023	09/26/2024	3,324	5,827,284	1753.19	112,796			51,698		280,723			(28,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2023	09/26/2025	1,621	2,841,122	1753.19	86,086			62,771		173,562			(10,761)				

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Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/26/2023	09/26/2024	18	616,442	33618.88	14,240			6,527		23,931			(3,560)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/26/2023	09/26/2024	42	1,424,363	33618.88	30,384			13,926		43,650			(7,596)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	3,434	1,149,720	334.81	35,066			25,569		50,831			(4,383)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2023	09/26/2024	15,487	3,933,735	254	83,395			38,223		139,341			(20,849)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2023	09/26/2025	7,331	1,861,943	254	51,948			37,879		75,205			(6,494)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2024	984	994,165	1010.38	20,679			9,478		70,407			(5,170)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2025	534	539,038	1010.38	15,034			10,962		37,920			(1,879)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2024	2,272	2,308,947	1016.14	65,897			30,203		234,954			(16,474)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2025	720	731,904	1016.14	28,083			20,477		74,402			(3,510)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2023	09/27/2024	2,616	11,182,549	4274.51	241,957			110,897		502,012			(60,489)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/27/2023	09/27/2024	10,885	46,526,397	4274.51	1,546,734			708,920		2,861,771			(386,683)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2024	2,644	540,108	204.27	11,850			5,431		13,133			(2,962)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	1,492	355,654	238.34	11,594			8,454		13,690			(1,449)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2024	558	1,420,703	2545.84	31,113			14,260		31,140			(7,778)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	784	1,995,207	2545.84	60,654			44,227		60,428			(7,582)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	2,362	807,039	341.62	17,916			8,212		19,954			(4,479)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	3,787	1,293,577	341.62	39,583			28,863		41,130			(4,948)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/05/2023	09/05/2024	3,839	1,003,874	261.51	21,282			9,754		14,384			(5,321)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/05/2023	09/05/2025	8,573	2,242,011	261.51	62,776			45,774		51,050			(7,847)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2023	09/05/2024	350	361,404	1033.76	7,517			3,445		17,521			(1,879)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2023	09/05/2024	348	364,662	1049.17	10,393			4,763		25,401			(2,598)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2023	09/05/2025	569	597,219	1049.17	22,933			16,722		44,662			(2,867)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2024	2,720	4,877,623	1793.43	104,044			47,687		160,422			(26,011)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	835	1,497,886	1793.43	42,540			31,019		65,385			(5,317)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2023	09/11/2024	54	1,866,477	34663.72	30,791			14,113		51,054			(7,698)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2023	09/11/2024	49	1,691,991	34663.72	31,135			14,270		42,579			(7,784)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2024	5,243	1,071,520	204.36	23,498			10,770		25,924			(5,875)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	1,816	371,193	204.36	10,950			7,985		11,976			(1,369)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	1,815	432,573	238.35	14,102			10,283		16,689			(1,763)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2024	342	866,578	2531.81	18,978			8,698		22,451			(4,745)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	712	1,803,088	2531.81	54,814			39,968		60,516			(6,852)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	3,586	1,223,353	341.18	27,158			12,448		31,527			(6,790)				

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Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1,352	461,407	341.18	14,119			10,295		15,035			(1,765)			
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/11/2023	09/11/2024	5,013	1,306,817	260.66	27,705			12,698		21,369			(6,926)			
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/11/2023	09/11/2025	3,651	951,623	260.66	26,645			19,429		23,326			(3,331)			
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/11/2023	09/11/2024	451	465,740	1032.78	9,692			4,442		23,008			(2,423)			
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/11/2023	09/11/2025	721	744,961	1032.78	20,829			15,188		39,124			(2,604)			
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/11/2023	09/11/2024	363	379,989	1047.81	10,849			4,972		26,963			(2,712)			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	1,107	4,939,482	4461.9	97,878			44,861		187,745			(24,470)			
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/12/2023	09/12/2024	7,878	35,149,256	4461.9	1,101,421			504,818		1,833,487			(275,355)			
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/12/2023	09/12/2025	103	457,822	4461.9	10,561			7,701		13,489			(1,320)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	4,627	20,646,519	4461.9	307,973			141,154		739,155			(76,993)			
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	09/12/2023	09/12/2024	444	1,978,986	4461.9	20,779			9,524		27,522			(5,195)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/12/2023	09/12/2024	2,559	8,268,915	3231.04	261,406			119,811		408,613			(65,352)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/12/2023	09/12/2024	3,081	5,516,598	1790.38	105,575			48,389		173,632			(26,394)			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	9,203	1,879,798	204.27	41,205			18,886		46,118			(10,301)			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	1,932	394,561	204.27	11,636			8,484		12,840			(1,454)			
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	2,236	531,940	237.9	12,394			5,681		16,580			(3,099)			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	1,274	3,223,565	2529.99	70,596			32,357		85,273			(17,649)			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	1,376	3,480,613	2529.99	105,463			76,900		118,360			(13,183)			
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	7,903	2,691,464	340.56	59,751			27,386		72,811			(14,938)			
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	3,741	1,273,998	340.56	38,984			28,426		42,830			(4,873)			
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/12/2023	09/12/2024	12,124	3,152,269	260	66,828			30,630		56,469			(16,707)			
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/12/2023	09/12/2025	7,397	1,923,271	260	53,852			39,267		49,775			(6,731)			
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/12/2023	09/12/2024	953	981,944	1030.06	20,424			9,361		50,950			(5,106)			
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/12/2023	09/12/2025	488	502,398	1030.06	14,037			10,235		27,401			(1,755)			
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/12/2023	09/12/2024	787	821,359	1043.95	23,450			10,748		61,207			(5,862)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/12/2023	09/12/2025	1,083	1,938,599	1790.38	58,546			42,690		86,972			(7,318)			
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	13	442,053	34645.99	5,075			2,326		7,521			(1,269)			
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	34	1,188,426	34645.99	19,249			8,823		26,778			(4,812)			
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/12/2023	09/12/2025	1,763	1,840,880	1043.95	70,745			51,585		145,046			(8,843)			
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/13/2023	09/13/2024	2,043	9,125,677	4467.44	203,243			93,153		389,689			(50,811)			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	09/13/2023	09/13/2024	10,841	48,432,503	4467.44	1,591,343			729,365		2,615,487			(397,836)			

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/13/2023	09/13/2024	5,881	26,272,142	4467.44	495,507			227,107		1,052,348			(123,877)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/13/2023	09/13/2024	3,148	10,158,092	3227.15	363,240			166,485		577,003			(90,810)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2023	09/13/2024	4,490	8,027,016	1787.95	137,344			62,949		231,831			(34,336)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/13/2023	09/12/2025	424	1,893,441	4467.44	93,543			68,209		134,259			(11,693)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	206	920,471	4467.44	44,992			20,621		49,588			(11,248)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/13/2023	09/13/2024	509	2,274,798	4467.44	23,885			10,947		31,602			(5,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2023	09/12/2025	1,779	3,181,482	1787.95	97,035			70,755		145,794			(12,129)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	83	2,886,657	34575.53	53,433			24,490		97,398			(13,358)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	86	2,985,210	34575.53	63,932			29,302		94,893			(15,983)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	4,677	956,441	204.51	28,186			20,553		30,461			(3,523)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	1,859	442,244	237.89	14,417			10,513		17,641			(1,802)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	427	1,078,536	2527.19	23,620			10,826		29,429			(5,905)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	909	2,296,686	2527.19	69,590			50,742		79,622			(8,699)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	9,112	3,101,414	340.37	68,851			31,557		85,196			(17,213)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	6,466	2,200,797	340.37	67,344			49,105		74,685			(8,418)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/13/2023	09/13/2024	13,651	3,548,669	259.96	75,232			34,481		63,977			(18,808)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/13/2023	09/12/2025	6,173	1,604,802	259.96	44,934			32,765		41,649			(5,617)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/13/2023	09/13/2024	465	478,871	1030.43	9,961			4,565		24,686			(2,490)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/14/2023	09/14/2024	1,717	7,735,368	4505.1	169,139			77,522		304,101			(42,285)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/13/2024	8,880	40,004,729	4505.1	1,172,683			537,480		1,911,418			(293,171)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2023	09/14/2024	5,192	23,390,367	4505.1	410,421			188,110		748,674			(102,605)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	374	1,686,483	4505.1	17,354			7,954		23,323			(4,338)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2023	09/13/2024	3,293	10,684,454	3244.47	344,749			158,010		502,864			(86,187)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	55	1,919,443	34624.3	32,753			15,012		45,726			(8,188)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/19/2023	09/19/2024	1,196	5,312,882	4443.95	102,392			46,930		198,400			(25,598)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	9,749	43,325,250	4443.95	1,482,922			679,673		2,510,750			(370,731)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2025	84	375,241	4443.95	9,156			6,676		11,073			(1,144)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/19/2023	09/19/2024	5,642	25,074,855	4443.95	354,898			162,662		653,387			(88,725)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/19/2023	09/19/2024	572	2,540,344	4443.95	26,551			12,169		35,291			(6,638)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/19/2023	09/19/2024	3,470	6,195,132	1785.39	117,698			53,945		202,779			(29,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/19/2023	09/19/2025	1,899	3,390,491	1785.39	101,376			73,920		159,326			(12,672)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/19/2023	09/19/2024	25	867,941	34517.73	10,213			4,681		15,662			(2,553)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/19/2023	09/19/2024	48	1,653,921	34517.73	42,216			19,349		60,597			(10,554)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2024	1,719	1,766,138	1027.56	36,736			16,837		95,753			(9,184)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2025	348	357,263	1027.56	9,932			7,242		20,178			(1,241)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2024	1,535	1,596,704	1040.42	45,506			20,857		124,315			(11,377)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2025	1,327	1,380,916	1040.42	52,889			38,565		112,659			(6,611)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	2,944	12,959,972	4402.2	272,061			124,695		525,037			(68,015)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/20/2023	09/20/2024	11,341	49,925,188	4402.2	1,551,626			711,162		2,594,809			(387,906)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	9,178	1,876,990	204.51	41,144			18,857		44,570			(10,286)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/13/2023	09/12/2025	195	200,557	1030.43	5,602			4,084		10,883			(700)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/13/2023	09/13/2024	726	758,775	1044.48	21,663			9,929		56,175			(5,416)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/13/2023	09/12/2025	1,179	1,231,257	1044.48	47,293			34,484		96,517			(5,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2023	09/13/2024	3,417	6,140,933	1797.27	111,086			50,914		167,864			(27,772)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2023	09/12/2025	984	1,768,795	1797.27	53,418			38,950		74,643			(6,677)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2023	09/13/2024	14,966	3,061,708	204.58	67,051			30,732		71,979			(16,763)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	3,212	657,113	204.58	19,365			14,120		20,796			(2,421)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2023	09/13/2024	769	1,946,101	2531.44	42,620			19,534		50,732			(10,655)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	1,244	3,149,558	2531.44	95,432			69,586		106,031			(11,929)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	15,849	5,408,408	341.24	120,067			55,031		139,036			(30,017)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	11,826	4,035,596	341.24	123,489			90,044		131,158			(15,436)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/14/2023	09/13/2024	18,157	4,720,393	259.98	99,600			45,650		84,941			(24,900)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/14/2023	09/12/2025	13,247	3,443,969	259.98	96,087			70,063		89,278			(12,011)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/13/2024	1,190	1,231,681	1034.76	25,594			11,731		58,673			(6,399)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/12/2025	731	756,897	1034.76	21,125			15,404		38,668			(2,641)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/13/2024	2,750	2,888,946	1050.63	82,393			37,763		197,686			(20,598)				

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Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/12/2025	465	488,371	1050.63	18,749			13,671		36,045			(2,344)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/15/2024	2,401	10,685,266	4450.32	205,245			94,070		375,814			(51,311)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/16/2024	1,504	6,693,743	4450.32	133,093			61,001		254,252			(33,273)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/17/2024	1,646	7,323,735	4450.32	136,788			62,694		256,558			(34,197)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2023	09/14/2024	49	1,727,195	34907.11	28,129			12,892		47,051			(7,032)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	64	2,226,651	34907.11	51,294			23,510		70,835			(12,823)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/13/2024	8,382	37,302,834	4450.32	906,606			415,528		1,436,554			(226,652)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/16/2024	7,062	31,429,971	4450.32	808,973			370,779		1,356,361			(202,243)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/17/2024	6,276	27,929,379	4450.32	707,161			324,116		1,248,928			(176,790)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/15/2024	5,763	25,646,831	4450.32	435,123			199,431		1,018,000			(108,781)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/17/2024	5,329	23,717,130	4450.32	374,484			171,639		926,133			(93,621)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2024	297	1,323,469	4450.32	67,852			31,099		86,359			(16,963)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2024	129	573,831	4450.32	34,200			15,675		49,186			(8,550)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	79	352,924	4450.32	21,564			9,883		29,718			(5,391)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/15/2023	09/13/2024	475	2,115,098	4450.32	22,209			10,179		29,439			(5,552)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/15/2023	09/16/2024	491	2,186,242	4450.32	22,737			10,421		30,390			(5,684)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/15/2023	09/17/2024	459	2,041,705	4450.32	21,234			9,732		28,369			(5,308)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/13/2024	3,611	11,662,531	3229.49	348,540			159,747		559,072			(87,135)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/17/2024	2,573	8,308,116	3229.49	245,451			112,498		395,828			(61,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/13/2024	2,008	3,591,183	1788.71	70,331			32,235		117,595			(17,583)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/15/2025	656	1,173,926	1788.71	35,570			25,936		53,513			(4,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/16/2024	2,725	4,873,644	1788.71	90,729			41,584		152,685			(22,682)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/16/2024	5,522	24,575,242	4450.32	372,801			170,867		1,023,208			(93,200)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/16/2024	3,269	10,557,337	3229.49	320,880			147,070		515,679			(80,220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/16/2025	565	1,010,055	1788.71	30,605			22,316		46,063			(3,826)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/17/2024	3,123	5,586,179	1788.71	108,088			49,540		181,903			(27,022)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/17/2025	1,224	2,189,200	1788.71	66,552			48,527		99,882			(8,319)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/15/2024	21	722,443	34618.24	16,556			7,588		28,003			(4,139)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/16/2024	48	1,674,125	34618.24	30,181			13,833		50,231			(7,545)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/17/2024	62	2,142,960	34618.24	36,981			16,949		50,249			(9,245)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/17/2024	59	2,042,616	34618.24	29,955			13,729		48,211			(7,489)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/13/2024	78	2,698,053	34618.24	51,403			23,560		71,200			(12,851)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/16/2024	36	1,236,788	34618.24	24,190			11,087		33,571			(6,047)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	2,444	499,193	204.29	14,706			10,723		16,264			(1,838)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	3,081	733,318	238.05	23,906			17,432		29,003			(2,988)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	406	1,024,478	2522.96	22,436			10,283		29,355			(5,609)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	1,506	3,799,666	2522.96	115,130			83,949		135,951			(14,391)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2023	09/18/2024	8,000	2,066,930	258.36	43,819			20,084		45,878			(10,955)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2023	09/18/2025	7,264	1,876,782	258.36	52,362			38,181		55,366			(6,545)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2023	09/18/2024	530	544,754	1028.57	11,331			5,193		29,024			(2,833)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2023	09/18/2025	365	375,721	1028.57	10,445			7,616		20,930			(1,306)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2023	09/18/2024	800	833,121	1041.85	23,744			10,883		63,744			(5,936)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/18/2024	9,179	40,879,558	4453.53	1,324,247			606,946		2,352,499			(331,062)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	3,214	10,367,765	3225.45	362,971			166,362		587,771			(90,743)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2024	12,195	2,485,456	203.81	54,481			24,971		65,495			(13,620)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2024	5,220	1,240,694	237.68	28,908			13,250		39,848			(7,227)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2024	2,918	7,345,704	2517.41	160,871			73,733		222,886			(40,218)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2025	3,445	8,671,686	2517.41	262,752			191,590		322,199			(32,844)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	15,473	5,250,457	339.32	116,560			53,423		156,612			(29,140)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	8,000	2,714,616	339.32	83,067			60,570		97,193			(10,383)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/19/2023	09/19/2024	17,965	4,631,786	257.83	98,194			45,006		109,482			(24,548)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/19/2023	09/19/2025	9,574	2,468,438	257.83	68,869			50,217		75,801			(8,609)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025	336	1,477,195	4402.2	102,563			74,785		166,994			(12,820)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/20/2023	09/20/2024	6,689	29,445,043	4402.2	506,408			232,103		865,285			(126,602)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2023	09/20/2024	267	1,175,376	4402.2	56,374			25,838		61,532			(14,094)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/20/2024	467	2,055,301	4402.2	21,375			9,797		28,665			(5,344)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/20/2023	09/20/2024	3,235	10,417,422	3220.54	380,381			174,341		631,160			(95,095)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2023	09/20/2024	5,285	9,420,149	1782.4	168,192			77,088		304,076			(42,048)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2023	09/19/2025	753	1,342,831	1782.4	39,242			28,614		61,890			(4,905)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	56	1,939,251	34440.88	44,046			20,188		80,161			(11,011)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	4,228	863,258	204.16	25,414			18,531		28,467			(3,177)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	1,208	286,506	237.27	9,311			6,790		11,974			(1,164)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2023	09/20/2024	856	2,153,206	2514.93	47,155			21,613		67,016			(11,789)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	1,610	4,050,239	2514.93	122,722			89,485		152,992			(15,340)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	11,116	3,771,274	339.28	83,722			38,373		112,902			(20,931)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	7,075	2,400,321	339.28	73,210			53,382		86,106			(9,151)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/20/2023	09/20/2024	15,362	3,943,315	256.7	83,598			38,316		105,921			(20,900)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/20/2023	09/19/2025	4,901	1,258,067	256.7	35,100			25,594		41,989			(4,388)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/20/2024	757	775,125	1023.28	16,123			7,390		45,141			(4,031)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2023	09/21/2024	1,441	6,240,281	4330	140,585			64,435		281,359			(35,146)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	10,951	47,415,953	4330	1,435,355			657,871		2,521,238			(358,839)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/22/2023	09/23/2024	7,163	30,944,626	4320.06	763,489			349,932		1,366,788			(190,872)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/22/2023	09/24/2024	6,372	27,527,595	4320.06	721,936			330,887		1,372,671			(180,484)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2024	6,205	26,806,980	4320.06	435,492			199,600		1,054,222			(108,873)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2024	5,398	23,319,271	4320.06	360,398			165,182		852,488			(90,100)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2024	4,372	18,887,289	4320.06	262,370			120,253		716,301			(65,593)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/22/2023	09/24/2024	457	1,976,244	4320.06	20,108			9,216		27,720			(5,027)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/22/2023	09/20/2024	4,205	13,411,319	3189.18	412,909			189,250		837,436			(103,227)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/22/2023	09/23/2024	3,165	10,093,434	3189.18	306,811			140,622		626,324			(76,703)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/22/2023	09/24/2024	2,138	6,819,089	3189.18	203,653			93,341		416,354			(50,913)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/20/2024	3,603	6,356,896	1764.51	126,101			57,796		281,344			(31,525)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/22/2025	810	1,428,733	1764.51	43,576			31,774		79,848			(5,447)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/23/2024	2,782	4,909,500	1764.51	91,027			41,721		202,668			(22,757)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/23/2025	806	1,421,603	1764.51	43,359			31,616		79,474			(5,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/24/2024	2,663	4,698,647	1764.51	90,963			41,692		203,401			(22,741)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/20/2024	59	2,007,449	33963.84	40,117			18,387		58,098			(10,029)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/23/2024	68	2,314,383	33963.84	41,483			19,013		59,116			(10,371)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/24/2024	39	1,316,957	33963.84	22,347			10,242		31,710			(5,587)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	11,096	2,265,658	204.19	49,550			22,710		56,281			(12,387)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2024	6,289	1,284,167	204.19	28,187			12,919		32,016			(7,047)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	4,007	818,201	204.19	17,984			8,243		20,424			(4,496)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	2,581	526,960	204.19	15,535			11,327		17,297			(1,942)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2025	6,580	1,343,645	204.19	39,638			28,902		44,126			(4,955)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2025	2,017	411,917	204.19	12,160			8,867		13,534			(1,520)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	2,844	676,828	238	15,770			7,228		20,892			(3,943)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	646	1,628,683	2522.48	35,505			16,273		46,695			(8,876)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	1,036	2,612,367	2522.48	79,155			57,717		93,651			(9,894)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2023	09/18/2025	1,342	1,397,714	1041.85	53,532			39,034		112,472			(6,692)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/18/2023	09/18/2024	1,425	6,344,193	4453.53	124,213			56,931		241,244			(31,053)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/18/2025	102	455,743	4453.53	10,915			7,959		13,427			(1,364)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	6,032	26,865,568	4453.53	415,216			190,307		843,742			(103,804)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	146	5,013,428	34440.88	102,235			46,858		146,231			(25,559)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2023	09/20/2024	10,060	2,053,861	204.16	45,021			20,634		51,666			(11,255)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/19/2025	360	368,718	1023.28	10,250			7,474		22,043			(1,281)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/20/2024	1,153	1,192,318	1034.35	33,981			15,575		99,723			(8,495)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/19/2025	1,125	1,163,326	1034.35	44,555			32,488		100,466			(5,569)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/15/2023	09/13/2024	13,661	4,652,558	340.57	103,287			47,340		125,893			(25,822)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	2,056	700,216	340.57	15,615			7,157		19,022			(3,904)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/15/2023	09/12/2025	6,259	2,131,576	340.57	65,013			47,405		71,625			(8,127)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	7,495	2,552,619	340.57	78,110			56,955		85,898			(9,764)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	2,946	1,003,149	340.57	30,696			22,383		33,769			(3,837)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/13/2024	13,003	3,362,289	258.58	70,944			32,516		72,161			(17,736)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/16/2024	6,978	1,804,394	258.58	38,253			17,533		38,884			(9,563)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/17/2024	2,318	599,332	258.58	12,706			5,824		12,933			(3,176)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/15/2025	4,560	1,179,024	258.58	32,895			23,986		34,140			(4,112)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/18/2023	09/18/2024	338	1,504,818	4453.53	15,750			7,219		20,892			(3,938)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2023	09/18/2024	3,158	10,189,986	3227.2	318,607			146,028		518,137			(79,652)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2023	09/20/2024	3,380	10,799,115	3194.99	346,614			158,865		672,053			(86,653)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2023	09/20/2024	4,451	7,868,858	1767.99	149,485			68,514		320,665			(37,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2023	09/19/2025	854	1,509,119	1767.99	45,726			33,342		81,949			(5,716)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2023	09/20/2024	9,899	2,004,054	202.44	43,869			20,107		63,077			(10,967)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	3,894	788,398	202.44	23,155			16,884		30,159			(2,894)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2023	09/20/2024	2,414	568,068	235.29	13,236			6,066		23,084			(3,309)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2023	09/20/2024	754	1,883,256	2496.44	41,243			18,903		69,812			(10,311)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	483	1,205,581	2496.44	36,409			26,548		51,341			(4,551)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/21/2023	09/20/2024	11,757	3,964,054	337.16	88,002			40,334		137,423			(22,001)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/21/2023	09/19/2025	8,096	2,729,482	337.16	83,249			60,703		108,260			(10,406)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/21/2023	09/20/2024	16,146	4,114,668	254.84	86,819			39,792		134,072			(21,705)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/21/2023	09/19/2025	9,160	2,334,175	254.84	65,123			47,486		88,879			(8,140)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024	773	785,266	1015.59	16,334			7,486		51,577			(4,083)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024	776	794,554	1023.48	22,645			10,379		74,962			(5,661)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2023	09/19/2025	1,638	1,676,293	1023.48	64,034			46,692		159,766			(8,004)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	2,290	9,895,091	4320.06	207,701			95,196		434,950			(51,925)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/22/2023	09/24/2024	2,073	8,955,994	4320.06	192,269			88,123		406,400			(48,067)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/22/2023	09/20/2024	9,204	39,762,794	4320.06	1,141,937			523,388		1,987,979			(285,484)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/22/2023	09/22/2025	157	676,655	4320.06	36,062			26,295		49,246			(4,508)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/16/2025	6,498	1,680,254	258.58	47,047			34,305		48,679			(5,881)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/17/2025	3,434	888,074	258.58	24,866			18,132		25,742			(3,108)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/13/2024	350	360,001	1027.98	7,470			3,424		19,373			(1,868)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/13/2024	958	997,219	1041	28,401			13,017		77,068			(7,100)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/15/2025	925	963,230	1041	37,017			26,992		78,108			(4,627)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	7,187	1,468,144	204.29	32,182			14,750		36,187			(8,045)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2023	09/18/2024	3,451	6,165,140	1786.63	115,400			52,892		199,472			(28,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2023	09/18/2025	1,545	2,760,602	1786.63	83,922			61,193		128,296			(10,490)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	34	1,179,250	34624.3	23,206			10,636		37,992			(5,801)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2023	09/21/2024	5,904	25,566,063	4330	409,147			187,526		933,739			(102,287)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/21/2023	09/20/2024	428	1,852,409	4330	19,089			8,749		26,002			(4,772)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2023	09/21/2024	14	483,100	34070.42	10,725			4,916		18,755			(2,681)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	32	1,092,613	34070.42	27,971			12,820		40,391			(6,993)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2024	1,371	5,922,494	4320.06	132,343			60,657		282,561			(33,086)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2024	228	986,744	4320.06	52,838			24,217		72,252			(13,210)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2024	376	1,623,338	4320.06	91,294			41,843		130,130			(22,824)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/22/2023	09/20/2024	400	1,726,896	4320.06	17,577			8,056		24,260			(4,394)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/22/2023	09/23/2024	668	2,886,646	4320.06	29,372			13,462		40,505			(7,343)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/24/2025	851	1,501,899	1764.51	45,958			33,511		83,988			(5,745)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/22/2024	46	1,578,446	33963.84	30,454			13,958		50,692			(7,614)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/23/2024	34	1,138,500	33963.84	19,034			8,724		30,933			(4,758)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/24/2024	50	1,703,121	33963.84	25,271			11,583		39,920			(6,318)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/20/2024	5,521	1,118,766	202.64	24,456			11,209		34,348			(6,114)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2024	4,744	961,263	202.64	21,090			9,666		29,584			(5,273)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2024	2,955	598,816	202.64	13,156			6,030		18,444			(3,289)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2025	1,892	383,446	202.64	11,289			8,231		14,440			(1,411)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2025	2,753	557,838	202.64	16,428			11,979		21,016			(2,054)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/20/2024	482	1,205,558	2498.92	26,281			12,046		43,694			(6,570)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2024	551	1,375,739	2498.92	30,129			13,809		49,934			(7,532)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2025	1,719	4,294,793	2498.92	130,132			94,888		180,210			(16,267)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	9,173	3,092,171	337.09	68,646			31,463		107,699			(17,162)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2023	09/25/2024	1,472	6,386,737	4337.44	134,864			61,813		278,219			(33,716)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2023	09/25/2024	7,933	34,410,698	4337.44	988,312			452,976		1,829,738			(247,078)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/25/2023	09/25/2024	4,822	20,913,958	4337.44	297,121			136,181		591,666			(74,280)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/25/2023	09/25/2024	526	2,279,723	4337.44	23,147			10,609		31,918			(5,787)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2023	09/25/2024	3,090	9,865,061	3192.06	320,624			146,953		636,209			(80,156)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1,241	417,705	336.54	12,740			9,290		17,074			(1,593)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/25/2023	09/25/2024	4,357	1,109,501	254.67	23,521			10,781		36,842			(5,880)				

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Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2023	09/25/2024	941	955,949	1015.62	19,884			9,113		62,734			(4,971)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2023	09/25/2025	381	386,524	1015.62	10,780			7,861		25,497			(1,348)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2024	2,439	822,131	337.09	18,334			8,403		28,694			(4,583)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	6,072	2,046,768	337.09	62,631			45,669		81,506			(7,829)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	3,516	1,185,310	337.09	36,270			26,447		47,224			(4,534)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/20/2024	9,037	2,304,860	255.04	48,633			22,290		73,631			(12,158)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/23/2024	4,895	1,248,513	255.04	26,468			12,131		39,956			(6,617)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/24/2024	4,154	1,059,433	255.04	22,460			10,294		33,925			(5,615)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/22/2025	5,468	1,394,603	255.04	38,909			28,371		52,426			(4,864)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/23/2025	3,606	919,619	255.04	25,657			18,708		34,582			(3,207)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/24/2025	2,045	521,600	255.04	14,553			10,611		19,621			(1,819)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2023	09/25/2024	3,115	5,499,802	1765.31	105,099			48,170		232,254			(26,275)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2023	09/25/2025	1,200	2,118,624	1765.31	64,406			46,963		117,764			(8,051)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/25/2023	09/25/2024	28	946,299	34006.88	17,793			8,155		29,417			(4,448)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/25/2023	09/25/2024	57	1,940,012	34006.88	35,414			16,231		49,965			(8,853)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2024	4,754	959,933	201.91	21,042			9,644		32,329			(5,260)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2024	1,983	465,893	234.98	10,855			4,975		19,525			(2,714)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2025	2,150	505,314	234.98	16,423			11,975		24,682			(2,053)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2024	340	848,818	2495.81	18,589			8,520		31,715			(4,647)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2025	692	1,726,426	2495.81	52,311			38,143		73,951			(6,539)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	3,147	1,059,210	336.54	23,514			10,777		38,347			(5,879)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/26/2023	09/26/2024	384	1,639,643	4273.53	16,544			7,582		23,063			(4,136)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	10,597	2,131,324	201.12	46,719			21,413		78,693			(11,680)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	3,695	743,072	201.12	21,876			15,951		31,751			(2,735)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	2,499	584,541	233.87	13,620			6,242		26,998			(3,405)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	1,467	343,036	233.87	11,149			8,129		17,990			(1,394)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	1,345	3,345,123	2486.6	73,258			33,577		135,524			(18,315)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	2,362	5,874,519	2486.6	177,998			129,790		266,570			(22,250)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	9,351	3,130,932	334.81	69,507			31,857		126,493			(17,377)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2023	09/22/2025	416	421,672	1014.45	11,722			8,548		28,218			(1,465)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2023	09/20/2024	414	423,506	1021.88	12,070			5,532		40,639			(3,017)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2023	09/22/2025	1,004	1,026,290	1021.88	39,204			28,586		99,226			(4,901)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/27/2023	09/26/2025	225	963,686	4274.51	58,937			42,975		100,060			(7,367)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/27/2023	09/27/2024	5,768	24,653,503	4274.51	392,919			180,088		768,088			(98,230)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/27/2023	09/27/2024	190	813,883	4274.51	50,062			22,945		65,905			(12,515)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	09/27/2023	09/27/2024	519	2,216,684	4274.51	22,223			10,186		31,165			(5,556)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	09/27/2023	09/27/2024	2,675	8,472,371	3166.67	303,891			139,284		659,071			(75,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/27/2023	09/27/2024	5,129	8,980,340	1750.73	161,931			74,218		404,316			(40,483)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/27/2023	09/26/2025	1,464	2,562,943	1750.73	78,426			57,186		159,508			(9,803)				
Dow Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/27/2023	09/27/2024	144	4,830,222	33550.27	92,353			42,328		168,578			(23,088)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/27/2023	09/27/2024	11,595	2,318,808	199.99	50,828			23,296		96,874			(12,707)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	3,276	655,237	199.99	19,277			14,056		30,600			(2,410)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/27/2023	09/27/2024	743	1,846,868	2484.42	40,446			18,538		76,247			(10,112)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	709	1,761,580	2484.42	53,376			38,920		81,013			(6,672)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	7,878	2,633,416	334.28	58,462			26,795		109,912			(14,615)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	8,739	2,921,209	334.28	89,097			64,966		132,225			(11,137)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/27/2023	09/27/2024	13,808	3,504,373	253.8	74,293			34,051		126,518			(18,573)				
Dow Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/27/2023	09/27/2024	107	3,583,081	33550.27	77,436			35,492		114,523			(19,359)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/27/2023	09/26/2025	10,839	2,750,928	253.8	76,751			55,964		112,607			(9,594)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/27/2023	09/27/2024	848	856,492	1010.4	17,815			8,165		60,633			(4,454)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/27/2023	09/26/2025	573	578,930	1010.4	16,141			11,769		40,716			(2,018)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/27/2023	09/27/2024	1,063	1,079,751	1016.19	30,816			14,124		109,808			(7,704)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/27/2023	09/26/2025	529	537,224	1016.19	20,597			15,019		54,588			(2,575)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/28/2023	09/28/2024	1,850	7,956,399	4299.7	180,320			82,647		377,037			(45,080)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/28/2023	09/27/2024	8,326	35,801,257	4299.7	1,065,698			488,445		1,946,106			(266,425)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	09/28/2023	09/28/2024	5,532	23,786,434	4299.7	352,398			161,516		586,215			(88,100)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	09/28/2023	09/27/2024	614	2,639,480	4299.7	26,578			12,182		37,040			(6,645)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/28/2023	09/27/2024	3,413	10,830,288	3173.59	340,461			156,045		752,563			(85,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/28/2023	09/27/2024	3,359	5,892,594	1754.29	113,854			52,183		282,085			(28,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/28/2023	09/26/2025	734	1,287,371	1754.29	39,136			28,537		77,989			(4,892)				
Dow Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/28/2023	09/28/2024	41	1,370,033	33666.34	30,762			14,099		55,014			(7,691)				
Dow Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/28/2023	09/27/2024	66	2,233,788	33666.34	49,053			22,483		68,866			(12,263)				

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Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	7,511	1,503,386	200.17	32,909		15,083		61,623			(8,227)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	2,418	484,029	200.17	14,230		10,376		22,291			(1,779)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	1,774	414,666	233.69	9,662		4,428		19,452			(2,415)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	652	1,626,051	2493.8	35,611		16,321		61,904			(8,903)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	1,365	3,404,586	2493.8	102,819		74,972		147,732			(12,852)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/28/2023	09/27/2024	8,601	2,875,555	334.32	63,837		29,259		119,729			(15,959)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	6,204	2,073,977	334.32	63,256		46,124		93,710			(7,907)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/28/2023	09/27/2024	12,044	3,063,160	254.34	64,633		29,623		105,106			(16,158)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/28/2023	09/26/2025	4,072	1,035,554	254.34	28,892		21,067		40,874			(3,611)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/28/2023	09/27/2024	911	921,713	1012.28	19,153		8,779		63,519			(4,788)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/28/2023	09/27/2024	689	701,638	1018.84	20,004		9,168		69,455			(5,001)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/28/2023	09/26/2025	367	373,841	1018.84	14,326		10,446		37,126			(1,791)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/29/2023	09/29/2024	2,483	10,648,078	4288.05	213,553		97,878		440,189			(53,388)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/29/2023	09/30/2024	2,282	9,783,583	4288.05	209,627		96,079		424,303			(52,407)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	09/27/2024	10,580	45,369,564	4288.05	1,132,408		519,021		1,976,374			(283,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	09/30/2024	8,128	34,851,952	4288.05	871,965		399,651		1,582,877			(217,991)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	10/01/2024	6,472	27,751,302	4288.05	713,392		326,971		1,403,642			(178,348)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/29/2023	10/01/2024	1,793	7,687,413	4288.05	174,917		80,170		372,105			(43,729)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2024	6,787	29,101,408	4288.05	424,973		194,779		747,924			(106,243)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2024	4,139	17,746,613	4288.05	233,732		107,127		702,822			(58,433)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2024	107	460,687	4288.05	26,397		12,099		34,356			(6,599)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	66	281,904	4288.05	11,896		5,452		13,948			(2,974)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2024	201	862,702	4288.05	54,264		24,871		85,179			(13,566)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	09/29/2023	09/27/2024	698	2,993,679	4288.05	30,069		13,781		42,047			(7,517)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	09/27/2024	4,703	14,898,591	3167.83	465,597		213,399		1,059,031			(116,399)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	09/30/2024	3,928	12,443,055	3167.83	371,208		170,137		860,574			(92,802)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	10/01/2024	2,179	6,903,277	3167.83	223,930		102,635		504,131			(55,983)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/29/2023	09/30/2024	2,202	3,854,908	1750.84	77,270		35,416		199,903			(19,318)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	09/30/2025	545	954,362	1750.84	29,108			21,225		59,405			(3,639)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	10/01/2024	3,678	6,440,455	1750.84	122,616			56,199		314,492			(30,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	10/01/2025	1,852	3,242,189	1750.84	98,887			72,105		201,863			(12,361)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/29/2024	58	1,949,132	33507.5	30,495			13,977		48,832			(7,624)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/30/2024	83	2,770,511	33507.5	57,017			26,133		82,607			(14,254)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	10/01/2024	45	1,520,807	33507.5	25,160			11,532		35,489			(6,290)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	5,731	24,576,658	4288.05	335,905			153,957		753,845			(83,976)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/29/2023	09/30/2024	461	1,975,303	4288.05	19,826			9,087		27,703			(4,957)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/29/2023	10/01/2024	410	1,758,972	4288.05	17,653			8,091		24,657			(4,413)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	09/27/2024	4,911	8,599,188	1750.84	157,230			72,064		398,342			(39,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	09/29/2025	878	1,537,534	1750.84	46,895			34,194		95,682			(5,862)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/30/2024	54	1,802,755	33507.5	30,462			13,962		49,571			(7,616)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	10/01/2024	46	1,550,745	33507.5	28,383			13,009		46,932			(7,096)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/27/2024	87	2,927,329	33507.5	58,141			26,648		84,047			(14,535)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	12,359	2,472,792	200.08	54,080			24,787		102,331			(13,520)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	4,163	832,865	200.08	18,281			8,379		34,503			(4,570)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2024	2,646	529,437	200.08	11,637			5,334		21,941			(2,909)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	4,394	879,214	200.08	25,902			18,887		40,805			(3,238)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	1,031	240,663	233.45	5,607			2,570		11,517			(1,402)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	1,570	366,616	233.45	11,952			8,715		19,752			(1,494)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	723	1,801,200	2492.51	39,266			17,997		69,356			(9,817)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	1,042	2,596,171	2492.51	78,664			57,359		113,664			(9,833)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	10,496	3,512,409	334.65	77,975			35,739		143,345			(19,494)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	3,466	1,159,851	334.65	25,749			11,801		47,376			(6,437)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	2,322	776,904	334.65	17,325			7,941		31,744			(4,331)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	7,511	2,513,707	334.65	76,919			56,087		111,987			(9,615)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	1,210	405,031	334.65	12,394			9,037		18,048			(1,549)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	3,600	1,204,860	334.65	36,869			26,883		53,696			(4,609)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	09/27/2024	11,674	2,971,516	254.55	62,699			28,737		99,934			(15,675)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	09/30/2024	4,794	1,220,335	254.55	25,871			11,858		41,105			(6,468)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	10/01/2024	2,822	718,263	254.55	15,227			6,979		24,206			(3,807)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/29/2023	09/29/2025	5,760	1,466,272	254.55	40,909			29,829		57,107			(5,114)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/29/2023	09/30/2025	1,456	370,602	254.55	10,340			7,539		14,438			(1,292)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/29/2023	10/01/2025	1,973	502,335	254.55	14,065			10,256		19,576			(1,758)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	09/27/2024	1,119	1,131,348	1011.42	23,487			10,765		78,936			(5,872)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	09/29/2025	459	463,988	1011.42	12,950			9,443		32,235			(1,619)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	09/27/2024	1,034	1,052,218	1017.64	29,967			13,735		105,445			(7,492)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/29/2023	09/29/2025	280	285,184	1017.64	10,951			7,985		28,622			(1,369)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	83,163	8,316,323	100	170,000			77,917		193,839			(42,500)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	186,601	18,286,890	98	171,000			78,375		70,750			(42,750)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	09/27/2023	09/27/2024	95,254	9,525,358	100	183,000			83,875		237,959			(45,750)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	09/27/2023	09/27/2024	140,204	13,740,038	98	143,000			65,542		27,833			(35,750)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	09/06/2023	09/06/2024	68,940	6,894,033	100	147,500			67,604		168,865			(36,875)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	09/06/2023	09/06/2024	133,719	13,104,508	98	138,500			63,479		50,818			(34,625)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	09/13/2023	09/13/2024	76,492	7,649,203	100	152,000			69,667		169,398			(38,000)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	09/13/2023	09/13/2024	171,865	16,842,731	98	163,000			74,708		71,874			(40,750)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	1,145	2,796,455	2441.32	84,733			65,315		165,809			(10,592)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	4,308	1,433,802	332.79	31,830			17,241		65,695			(7,958)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	2,112	702,985	332.79	21,511			16,582		34,108			(2,689)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/30/2023	10/30/2024	8,261	2,072,046	250.82	43,927			23,794		97,063			(10,982)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/30/2023	10/30/2025	3,965	994,629	250.82	27,850			21,467		49,536			(3,481)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/30/2023	10/30/2024	1,639	1,634,038	997.11	33,988			18,410		137,267			(8,497)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/30/2023	10/30/2024	3,885	3,875,829	997.64	110,461			59,833		468,028			(27,615)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/30/2023	10/30/2025	2,520	2,513,945	997.64	96,284			74,219		297,831			(12,036)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/30/2023	10/30/2024	1,587	6,613,229	4166.82	136,245			73,799		359,376			(34,061)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/30/2023	10/30/2024	8,513	35,472,119	4166.82	951,488			515,389		2,031,823			(237,872)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2024	6,916	1,370,319	198.15	30,079			16,293		68,859			(7,520)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	3,188	631,745	198.15	13,879			7,518		31,750			(3,470)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	4,191	830,528	198.15	24,459			18,854		44,595			(3,057)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	3,968	786,296	198.15	23,164			17,856		42,227			(2,896)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	2,437	562,762	230.97	13,112			7,103		32,690			(3,278)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	1,665	4,116,804	2472.06	89,746			48,613		188,361			(22,437)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2024	221	546,707	2472.06	11,973			6,485		25,029			(2,993)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	2,473	6,112,549	2472.06	185,210			142,766		303,498			(23,151)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024	10,455	3,493,677	334.17	77,560			42,011		147,050			(19,390)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/07/2025	2,474	630,254	254.78	17,584			13,554		24,226			(2,198)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/08/2025	1,677	427,352	254.78	11,966			9,224		16,432			(1,496)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2023	10/04/2024	984	996,293	1012.77	20,623			11,171		68,128			(5,156)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2023	10/04/2024	643	655,237	1019.56	18,674			10,115		64,349			(4,669)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2023	10/06/2025	1,425	1,453,356	1019.56	55,664			42,907		143,507			(6,958)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/06/2024	2,260	9,738,743	4308.5	201,307			109,041		414,292			(50,327)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/07/2024	2,663	11,472,421	4308.5	239,201			129,567		495,326			(59,800)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2023	10/09/2024	1,105	4,790,734	4335.66	91,729			49,686		197,482			(22,932)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2023	10/09/2024	6,592	28,581,420	4335.66	850,600			460,742		1,663,734			(212,650)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/09/2023	10/09/2024	4,703	20,391,713	4335.66	269,685			146,079		985,303			(67,421)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/09/2023	10/09/2024	506	2,193,837	4335.66	21,938			11,883		30,510			(5,485)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/09/2023	10/09/2024	2,355	7,435,115	3156.52	223,073			120,831		553,289			(55,768)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/09/2023	10/09/2024	2,538	4,421,748	1741.95	84,405			45,719		232,660			(21,101)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/23/2023	10/23/2024	4,970	1,253,775	252.24	26,580			14,398		52,338			(6,645)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/23/2023	10/23/2025	553	554,896	1002.72	15,493			11,942		42,725			(1,937)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/23/2023	10/23/2024	713	716,961	1005.49	20,484			11,095		80,678			(5,121)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2023	10/23/2024	1,073	4,525,010	4217.04	91,794			49,722		224,496			(22,948)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	3,876	12,210,787	3150.38	437,935			237,215		1,052,560			(109,484)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2023	10/18/2024	4,269	7,411,422	1736.2	130,746			70,821		362,690			(32,686)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	12,130	4,023,046	331.65	122,703			94,583		204,469			(15,338)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/19/2023	10/18/2024	14,737	3,717,982	252.29	78,821			42,695		154,461			(19,705)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/19/2023	10/17/2025	9,577	2,416,250	252.29	67,413			51,964		109,675			(8,427)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/19/2023	10/18/2024	839	845,901	1008.53	17,595			9,530		61,330			(4,399)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/19/2023	10/18/2024	638	646,892	1013.64	18,436			9,986		67,360			(4,609)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/19/2023	10/17/2025	1,038	1,052,601	1013.64	40,209			30,995		109,397			(5,026)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2023	10/19/2024	1,877	8,031,122	4278	184,362			99,863		387,353			(46,091)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/19/2023	10/18/2024	8,611	36,836,951	4278	1,045,629			566,383		1,902,558			(261,407)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	5,027	998,349	198.6	29,451			22,702		52,016			(3,681)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	2,700	536,196	198.6	15,818			12,193		27,942			(1,977)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2025	2,414	479,424	198.6	14,143			10,902		24,989			(1,768)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	1,709	393,219	230.15	9,162			4,963		24,259			(2,291)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	2,716	625,153	230.15	20,380			15,710		41,077			(2,547)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	385	941,173	2447.4	20,612			11,165		51,804			(5,153)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	217	531,207	2447.4	11,633			6,301		29,243			(2,908)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	489	1,196,509	2447.4	36,254			27,946		68,546			(4,532)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	8,299	2,754,771	331.93	61,156			33,126		132,110			(15,289)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/20/2023	10/20/2025	1,456	1,465,482	1006.7	56,128			43,265		161,384			(7,016)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/20/2023	10/20/2024	1,655	6,991,236	4224.16	158,097			85,636		357,812			(39,524)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	2,183	9,222,085	4224.16	189,808			102,813		415,364			(47,452)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2024	1,589	6,714,123	4224.16	135,605			73,453		286,305			(33,901)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024	9,164	38,709,453	4224.16	1,044,010			565,506		1,882,391			(261,003)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	7,463	31,524,453	4224.16	717,977			388,904		1,282,660			(179,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2024	6,564	27,725,511	4224.16	668,803			362,268		1,295,108			(167,201)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	13,824	2,743,485	198.46	60,082			32,545		134,364			(15,021)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	3,929	779,799	198.46	22,926			17,672		41,075			(2,866)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	2,864	658,018	229.73	15,332			8,305		41,813			(3,833)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	3,226	741,060	229.73	24,084			18,565		49,872			(3,011)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	2,342	5,709,069	2437.4	125,029			67,724		336,443			(31,257)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	4,991	12,165,697	2437.4	368,621			284,145		736,246			(46,078)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/25/2023	10/25/2024	9,355	3,110,363	332.49	69,050			37,402		144,780			(17,263)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	6,784	2,255,504	332.49	68,793			53,028		110,748			(8,599)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	10/02/2023	10/02/2024	8,033	34,447,188	4288.39	1,077,172			583,468		2,136,044			(269,293)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	10/02/2023	10/02/2025	98	419,570	4288.39	40,782			31,436		61,412			(5,098)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/02/2023	10/02/2024	5,272	22,610,357	4288.39	313,366			169,740		1,221,390			(78,342)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	10/02/2023	10/02/2024	3,121	9,839,260	3152.78	311,061			168,492		762,300			(77,765)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/02/2023	10/02/2024	3,625	6,313,476	1741.73	118,042			63,939		326,667			(29,510)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/02/2023	10/02/2025	2,175	3,788,368	1741.73	115,545			89,066		252,340			(14,443)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	34	1,126,816	33433.35	18,777			10,171		30,639			(4,694)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	53	1,766,525	33433.35	32,728			17,727		47,348			(8,182)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2024	8,139	1,616,402	198.6	35,415			19,183		77,766			(8,854)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2025	5,508	1,278,325	232.1	41,546			32,025		74,805			(5,193)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2024	751	1,861,516	2479.05	40,767			22,082		80,477			(10,192)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2025	2,984	7,397,444	2479.05	224,143			172,777		351,988			(28,018)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2024	4,051	1,353,630	334.11	30,051			16,277		57,149			(7,513)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	2,111	705,188	334.11	21,508			16,579		32,190			(2,689)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/02/2023	10/02/2024	8,312	2,110,355	253.9	44,740			24,234		75,675			(11,185)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/02/2023	10/02/2025	4,621	1,173,159	253.9	32,731			25,230		47,791			(4,091)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2024	439	444,095	1011.08	9,237			5,003		31,119			(2,309)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2025	541	546,933	1011.08	15,205			11,720		38,157			(1,901)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2024	675	686,803	1017.17	19,574			10,603		69,127			(4,893)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2025	532	540,738	1017.17	20,710			15,964		54,497			(2,589)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	9,570	40,476,541	4229.45	1,287,228			697,249		2,498,785			(321,807)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	5,611	23,730,640	4229.45	304,738			165,066		1,334,812			(76,184)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	314	1,328,398	4229.45	13,032			7,059		18,683			(3,258)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/03/2023	10/03/2024	2,858	8,982,244	3142.42	273,788			148,302		708,496			(68,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2023	10/03/2024	3,185	5,527,600	1735.74	110,467			59,836		327,832			(27,617)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/02/2023	10/02/2024	450	1,929,373	4288.39	19,294			10,451		27,032			(4,823)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1,597	6,755,582	4229.45	139,492			75,558		304,214			(34,873)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2025	97	408,142	4229.45	9,404			7,249		12,467			(1,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2023	10/03/2025	1,376	2,388,461	1735.74	72,609			55,970		166,119			(9,076)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2023	10/03/2024	46	1,504,992	33002.38	26,641			14,430		46,015			(6,660)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2023	10/03/2024	57	1,874,225	33002.38	36,298			19,661		51,156			(9,074)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	9,125	1,804,120	197.72	39,528			21,411		94,271			(9,882)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	2,102	415,567	197.72	12,222			9,421		23,002			(1,528)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	3,070	708,317	230.69	16,504			8,940		41,976			(4,126)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	2,270	523,760	230.69	17,022			13,121		33,279			(2,128)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	1,699	4,182,974	2461.47	91,607			49,621		207,658			(22,902)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	2,659	6,546,197	2461.47	198,350			152,895		345,533			(24,794)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2024	8,459	2,814,490	332.73	62,482			33,844		128,804			(15,620)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	3,092	1,028,702	332.73	31,375			24,185		49,863			(3,922)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/03/2023	10/03/2024	11,777	2,976,080	252.7	63,093			34,175		118,800			(15,773)				

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Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/03/2023	10/03/2025	6,832	1,726,499	252.7	48,169			37,131		76,069			(6,021)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1,463	6,273,416	4288.39	130,431			70,650		276,412			(32,608)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2024	1,469	1,477,212	1005.65	30,726			16,643		111,579			(7,682)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2025	715	718,917	1005.65	19,986			15,406		53,503			(2,498)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2024	1,473	1,487,499	1009.53	42,394			22,963		161,442			(10,598)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2025	968	977,154	1009.53	37,327			28,773		105,076			(4,666)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	3,189	13,597,960	4263.75	301,898			163,528		622,601			(75,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	11,026	47,010,465	4263.75	1,542,456			835,497		2,782,052			(385,614)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/04/2023	10/03/2025	286	1,219,977	4263.75	87,895			67,752		157,225			(10,987)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/04/2023	10/04/2024	6,386	27,226,410	4263.75	410,330			222,262		1,705,481			(102,583)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/04/2023	10/04/2024	421	1,795,937	4263.75	93,724			50,767		181,506			(23,431)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/04/2023	10/04/2024	428	1,823,327	4263.75	18,051			9,778		25,570			(4,513)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/04/2023	10/04/2024	3,776	11,901,356	3152.08	418,012			226,423		989,218			(104,503)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/04/2023	10/04/2024	4,462	7,767,626	1740.82	133,022			72,054		353,845			(33,256)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2025	1,273	2,216,175	1740.82	67,815			52,274		148,625			(8,477)				
Dow Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/04/2023	10/04/2024	95	3,153,415	33129.55	62,997			34,123		113,580			(15,749)				
Dow Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/04/2023	10/04/2024	104	3,442,921	33129.55	70,891			38,399		103,010			(17,723)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/04/2023	10/04/2024	9,483	1,880,921	198.35	41,230			22,333		92,711			(10,307)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	3,445	683,414	198.35	20,106			15,498		36,147			(2,513)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/04/2023	10/04/2024	1,602	370,833	231.47	8,640			4,680		20,765			(2,160)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/04/2023	10/04/2024	1,021	2,523,510	2471.16	55,265			29,935		116,284			(13,816)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	2,452	6,060,183	2471.16	183,624			141,543		302,308			(22,953)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/04/2023	10/04/2024	7,798	2,596,571	332.98	57,644			31,224		117,164			(14,411)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/04/2023	10/03/2025	4,818	1,604,358	332.98	48,933			37,719		76,935			(6,117)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/04/2023	10/04/2024	11,443	2,902,502	253.65	61,533			33,330		106,497			(15,383)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/04/2023	10/03/2025	8,075	2,048,190	253.65	57,145			44,049		84,805			(7,143)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OX0HC3ZE78	10/05/2023	10/05/2024	1,923	8,187,221	4258.19	180,631			97,842		371,723			(45,158)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/05/2023	10/04/2024	9,843	41,911,949	4258.19	1,250,379			677,288		2,292,654			(312,595)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/04/2023	10/04/2024	889	897,127	1008.58	18,660			10,108		65,097			(4,665)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/04/2023	10/03/2025	370	373,493	1008.58	10,383			8,004		26,851			(1,298)				

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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)
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2023	10/04/2024	1,662	1,684,836	1013.65	48,018			26,010		175,634			(12,004)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2023	10/03/2025	699	708,898	1013.65	27,080			20,874		73,630			(3,385)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2023	10/03/2025	120	512,637	4258.19	11,893			9,168		15,584			(1,487)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/05/2024	5,356	22,808,374	4258.19	313,262			169,684		1,341,650			(78,316)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2023	10/04/2024	4,922	8,536,117	1734.45	168,860			91,466		505,001			(42,215)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2023	10/03/2025	1,307	2,266,904	1734.45	68,687			52,946		159,112			(8,586)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2023	10/05/2024	21	704,777	33119.57	15,082			8,170		27,357			(3,771)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2023	10/04/2024	65	2,168,811	33119.57	49,572			26,852		71,539			(12,393)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/05/2023	10/03/2025	7,293	1,852,697	254.03	51,690			39,845		74,797			(6,461)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2023	10/04/2024	846	852,808	1008.33	17,738			9,608		62,096			(4,435)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2023	10/03/2025	511	514,986	1008.33	14,317			11,036		37,134			(1,790)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2023	10/04/2024	1,185	1,200,736	1013.31	34,221			18,536		125,591			(8,555)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2023	10/03/2025	438	443,996	1013.31	17,005			13,108		46,249			(2,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/05/2023	10/03/2024	573	2,421,710	4229.45	87,001			47,125		134,792			(21,750)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	7,051	1,397,131	198.15	30,555			16,551		70,172			(7,639)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2024	4,434	1,481,576	334.17	32,891			17,816		62,409			(8,223)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2024	4,215	1,408,452	334.17	31,408			17,013		59,344			(7,852)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	5,297	1,770,142	334.17	53,989			41,617		80,644			(6,749)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2025	2,016	673,757	334.17	20,617			15,892		30,700			(2,577)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	2,913	973,440	334.17	29,787			22,961		44,363			(3,723)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/04/2024	11,356	2,893,171	254.78	61,046			33,067		95,538			(15,261)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/07/2024	4,111	1,047,307	254.78	22,203			12,027		34,641			(5,551)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/08/2024	5,210	1,327,332	254.78	28,139			15,242		43,928			(7,035)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/06/2025	9,783	2,492,559	254.78	69,542			53,606		95,782			(8,693)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/08/2024	1,546	6,660,493	4308.5	128,023			69,346		288,262			(32,006)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/06/2023	10/04/2024	8,857	38,160,012	4308.5	972,540			526,792		1,718,885			(243,135)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/05/2023	10/04/2024	293	1,245,589	4258.19	12,331			6,679		17,475			(3,083)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/05/2023	10/04/2024	2,112	6,634,839	3141.03	205,776			111,462		540,207			(51,444)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/04/2024	15,926	3,158,786	198.34	69,209			37,488		155,844			(17,302)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	3,904	774,291	198.34	22,803			17,577		40,984			(2,850)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	1,824	422,683	231.7	13,737			10,589		25,332			(1,717)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/04/2024	643	1,588,173	2471.27	34,781			18,840		73,120			(8,695)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	566	1,397,621	2471.27	42,348			32,643		69,674			(5,293)				

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Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	12,473	4,157,528	333.32	92,297		49,994		183,956			(23,074)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	8,399	2,799,628	333.32	85,389		65,820		132,297			(10,674)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/05/2023	10/04/2024	19,619	4,983,879	254.03	105,658		57,232		176,590			(26,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/09/2023	10/09/2025	1,450	2,525,100	1741.95	77,268		59,561		168,183			(9,659)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	10/09/2023	10/09/2024	34	1,131,033	33604.65	19,853		10,754		32,462			(4,963)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	10/09/2023	10/09/2024	48	1,608,115	33604.65	28,183		15,266		40,005			(7,046)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	9,512	1,898,718	199.62	41,582		22,524		82,737			(10,395)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	1,895	378,271	199.62	11,159		8,602		18,229			(1,395)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	3,610	840,352	232.76	27,311		21,053		47,350			(3,414)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	884	2,197,151	2485	48,118		26,064		90,612			(12,029)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	1,489	3,701,029	2485	112,141		86,442		170,172			(14,018)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/09/2023	10/09/2024	10,585	2,705,933	255.65	57,366		31,073		82,328			(14,341)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/09/2023	10/09/2025	5,068	1,295,701	255.65	36,150		27,866		46,957			(4,519)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/09/2023	10/09/2024	565	573,413	1015.25	11,927		6,460		37,799			(2,982)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/09/2023	10/09/2025	431	437,188	1015.25	12,202		9,406		28,994			(1,525)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/09/2023	10/09/2024	1,089	1,114,235	1023.07	31,811		17,231		105,472			(7,953)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/09/2023	10/09/2025	1,007	1,029,755	1023.07	39,532		30,473		98,630			(4,942)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	9,873	1,972,422	199.77	43,196		23,398		84,673			(10,799)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	3,139	626,997	199.77	18,496		14,258		29,880			(2,312)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	1,646	382,671	232.49	8,955		4,850		19,859			(2,239)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	259	645,545	2488.57	14,137		7,658		25,844			(3,534)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	150	373,468	2488.57	11,353		8,752		16,806			(1,419)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	13,404	4,497,946	335.56	99,854		54,088		174,347			(24,964)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	11,531	3,869,218	335.56	118,398		91,265		165,870			(14,800)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/10/2023	10/10/2024	13,955	3,570,844	255.88	75,702		41,005		106,213			(18,925)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/10/2023	10/10/2025	7,339	1,877,891	255.88	52,581		40,531		66,985			(6,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	10/06/2023	10/07/2024	6,997	30,144,866	4308.5	745,688		403,914		1,315,590			(186,422)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/10/2023	10/10/2024	1,207	1,227,871	1017.19	25,564		13,847		78,622			(6,391)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/10/2023	10/10/2025	530	538,811	1017.19	15,065		11,613		34,884			(1,883)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/10/2023	10/10/2024	1,045	1,071,523	1025.81	30,613		16,582		98,517			(7,653)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/10/2023	10/10/2025	1,888	1,936,928	1025.81	74,514		57,438		181,097			(9,314)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	1,154	5,028,066	4358.24	111,793		60,555		230,890			(27,948)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/10/2023	10/10/2024	9,451	41,190,236	4358.24	1,189,721		644,432		2,189,260			(297,430)				

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S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/11/2023	10/11/2024	3,111	13,618,562	4376.95	263,660			142,816		507,125			(65,915)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	11,669	51,076,615	4376.95	1,515,472			820,881		2,608,192			(378,868)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/11/2023	10/11/2024	6,348	27,786,571	4376.95	472,941			256,177		1,675,386			(118,235)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/11/2023	10/11/2024	3,735	11,827,361	3166.98	429,351			232,565		959,682			(107,338)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2023	10/11/2024	5,891	10,293,055	1747.19	177,949			96,389		451,705			(44,487)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2023	10/10/2025	2,485	4,342,292	1747.19	132,874			102,424		278,414			(16,609)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2023	10/11/2024	97	3,287,281	33804.87	62,779			34,005		111,317			(15,695)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/06/2023	10/08/2024	6,614	28,495,321	4308.5	727,915			394,287		1,405,645			(181,979)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	5,562	24,241,276	4358.24	348,690			188,874		1,374,500			(87,172)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2023	10/10/2025	428	1,871,675	4376.95	96,709			74,547		152,489			(12,089)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	266	1,165,333	4376.95	60,799			32,933		99,104			(15,200)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/11/2023	10/11/2024	401	1,756,728	4376.95	17,743			9,611		24,308			(4,436)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2023	10/11/2024	87	2,929,751	33804.87	62,744			33,986		89,364			(15,686)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	9,914	43,122,219	4349.61	1,240,968			672,191		2,236,727			(310,242)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/10/2023	10/10/2024	274	1,196,223	4358.24	12,082			6,544		16,592			(3,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2023	10/10/2024	2,191	6,939,192	3166.84	223,960			121,312		521,013			(55,990)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/12/2024	4,682	20,363,538	4349.61	308,904			167,323		1,159,692			(77,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/10/2025	1,491	2,591,632	1737.96	78,703			60,667		177,674			(9,838)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/12/2023	10/12/2024	22	751,405	33631.14	17,132			9,280		29,085			(4,283)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/12/2023	10/11/2024	57	1,906,470	33631.14	36,425			19,730		51,659			(9,106)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	16,595	3,300,352	198.88	72,278			39,150		154,846			(18,069)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	3,880	771,585	198.88	22,685			17,486		39,307			(2,836)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	2,000	463,721	231.9	10,805			5,853		25,184			(2,701)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	1,981	459,363	231.9	14,929			11,508		27,251			(1,866)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	778	1,927,342	2476.33	42,209			22,863		85,371			(10,552)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	1,756	4,347,517	2476.33	131,730			101,542		210,653			(16,466)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/12/2023	10/11/2024	14,354	4,819,929	335.79	107,002			57,960		184,257			(26,751)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/12/2023	10/10/2025	9,848	3,306,703	335.79	100,854			77,742		140,301			(12,607)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/12/2023	10/11/2024	15,719	4,009,552	255.08	84,602			45,826		129,166			(21,150)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/12/2023	10/10/2025	10,073	2,569,502	255.08	71,689			55,260		96,877			(8,961)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	1,276	1,296,824	1016.26	26,948			14,597		84,200			(6,737)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	507	518,953	1024.5	14,801			8,017		48,383			(3,700)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/10/2025	918	940,844	1024.5	36,091			27,820		88,992			(4,511)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	1,826	7,901,508	4327.78	158,889			86,065		326,179			(39,722)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2023	10/15/2024	1,550	6,706,945	4327.78	136,315			73,837		290,494			(34,079)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/06/2024	5,972	25,729,340	4308.5	373,438			202,279		1,524,664			(93,359)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2023	10/10/2024	2,636	4,605,870	1747.38	85,312			46,210		225,006			(21,328)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2023	10/10/2025	596	1,040,924	1747.38	31,956			24,633		66,647			(3,995)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	30	1,015,562	33739.3	18,060			9,783		29,742			(4,515)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/12/2023	10/11/2024	448	1,948,470	4349.61	19,680			10,660		27,035			(4,920)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	3,076	9,692,694	3150.72	294,587			159,568		750,940			(73,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	4,391	7,631,536	1737.96	142,776			77,337		404,900			(35,694)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2023	10/13/2024	2,048	8,861,736	4327.78	188,641			102,180		367,080			(47,160)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	15,896	68,792,526	4327.78	1,760,841			953,789		3,027,584			(440,210)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	6,188	26,780,920	4327.78	768,364			416,197		1,493,421			(192,091)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/14/2024	5,117	22,143,402	4327.78	292,938			158,675		1,161,755			(73,235)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/15/2024	4,924	21,309,156	4327.78	299,463			162,209		1,174,390			(74,866)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/07/2024	6,078	26,188,166	4308.5	358,699			194,295		1,461,807			(89,675)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/08/2024	5,977	25,750,268	4308.5	360,091			195,049		1,466,887			(90,023)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	79	2,651,714	33739.3	55,658			30,148		79,948			(13,915)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	1,157	5,059,909	4373.63	97,880			53,019		211,526			(24,470)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/16/2023	10/16/2024	8,086	35,363,952	4373.63	1,184,164			641,422		2,332,627			(296,041)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/13/2024	4,990	21,597,244	4327.78	311,625			168,797		1,209,442			(77,906)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2024	123	534,262	4327.78	29,972			16,235		52,153			(7,493)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2024	356	1,541,126	4327.78	86,969			47,108		156,557			(21,742)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/13/2023	10/11/2024	813	3,518,024	4327.78	35,532			19,247		48,911			(8,883)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/15/2024	2,094	6,597,075	3150.92	199,050			107,819		510,499			(49,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/11/2024	5,670	9,853,399	1737.81	169,065			91,577		473,125			(42,266)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/13/2025	558	969,795	1737.81	29,385			22,651		66,598			(3,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/14/2025	1,232	2,140,963	1737.81	64,871			50,005		147,054			(8,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/15/2024	3,484	6,055,328	1737.81	110,746			59,987		314,227			(27,686)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/15/2025	1,420	2,467,277	1737.81	75,005			57,817		169,502			(9,376)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/13/2024	19	637,998	33670.29	14,483			7,845		24,677			(3,621)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/14/2024	53	1,801,016	33670.29	30,484			16,512		49,646			(7,621)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/15/2024	34	1,146,948	33670.29	19,318			10,464		31,421			(4,830)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/06/2024	227	976,800	4308.5	55,092			29,841		107,989			(13,773)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	11,546	2,309,480	200.02	50,578			27,396		96,658			(12,644)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	3,035	607,035	200.02	17,908			13,804		28,382			(2,238)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	1,960	457,051	233.18	10,695			5,793		22,467			(2,674)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	9,990	2,329,569	233.18	75,944			58,540		127,991			(9,493)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	1,689	4,210,568	2492.35	92,211			49,948		163,270			(23,053)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	3,356	8,364,812	2492.35	253,454			195,371		367,755			(31,682)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/11/2023	10/11/2024	11,282	3,793,678	336.25	84,220			45,619		140,915			(21,055)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	9,844	3,310,142	336.25	101,290			78,078		137,563			(12,661)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/13/2023	10/15/2024	358	1,550,576	4327.78	15,661			8,483		21,515			(3,915)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/11/2024	6,431	20,265,032	3150.92	610,283			330,570		1,562,373			(152,571)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/11/2024	140	4,700,217	33670.29	90,960			49,270		129,865			(22,740)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/15/2024	42	1,413,743	33670.29	26,612			14,415		37,817			(6,653)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	11,531	2,306,342	200.01	50,509			27,359		96,626			(12,627)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2024	2,206	441,189	200.01	9,706			5,258		18,510			(2,427)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/10/2025	3,024	604,898	200.01	17,784			13,709		28,304			(2,223)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2025	4,755	951,078	200.01	28,057			21,627		44,547			(3,507)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2025	3,427	685,519	200.01	20,223			15,588		32,116			(2,528)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	1,845	429,220	232.66	10,001			5,417		21,988			(2,500)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	296	734,343	2477.18	16,009			8,671		32,306			(4,002)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/13/2023	10/10/2025	349	864,293	2477.18	26,188			20,187		41,667			(3,274)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	9,878	3,309,678	335.04	73,475			39,799		132,481			(18,369)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	5,437	1,821,732	335.04	40,625			22,005		73,016			(10,156)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/13/2023	10/10/2025	5,304	1,777,037	335.04	54,200			41,779		77,966			(6,775)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2025	3,059	1,024,803	335.04	31,359			24,173		44,996			(3,920)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	9,155	3,067,351	335.04	93,861			72,351		134,704			(11,733)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/13/2023	10/11/2024	15,686	3,993,876	254.61	84,271			45,647		134,589			(21,068)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/13/2023	10/15/2024	3,635	925,411	254.61	19,619			10,627		31,250			(4,905)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/13/2023	10/10/2025	5,492	1,398,198	254.61	39,010			30,070		54,431			(4,876)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/13/2023	10/14/2025	1,616	411,358	254.61	11,518			8,878		16,033			(1,440)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/06/2023	10/08/2024	252	1,084,631	4308.5	65,394			35,422		124,830			(16,348)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/06/2023	10/04/2024	641	2,760,613	4308.5	27,882			15,103		38,579			(6,971)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/06/2023	10/07/2024	389	1,675,599	4308.5	16,756			9,076		23,381			(4,189)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/06/2023	10/08/2024	481	2,073,329	4308.5	20,733			11,231		28,917			(5,183)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/06/2023	10/04/2024	4,578	14,402,842	3146.07	430,778			233,338		1,116,078			(107,694)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/11/2023	10/11/2024	16,397	4,199,088	256.1	89,021			48,220		122,247			(22,255)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/11/2023	10/10/2025	14,288	3,659,001	256.1	102,452			78,973		128,528			(12,807)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/11/2023	10/11/2024	1,037	1,056,085	1018.79	21,988			11,910		65,993			(5,497)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/11/2023	10/10/2025	361	367,377	1018.79	10,265			7,912		23,312			(1,283)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/11/2023	10/11/2024	795	817,457	1028.07	23,355			12,650		73,345			(5,839)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/11/2023	10/10/2025	1,763	1,812,390	1028.07	69,668			53,703		166,073			(8,709)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/13/2023	10/15/2025	7,928	2,018,604	254.61	56,521			43,568		78,701			(7,065)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/13/2023	10/11/2024	626	635,168	1013.94	13,186			7,142		42,678			(3,297)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/13/2023	10/10/2025	373	381,118	1021.24	14,616			11,266		37,095			(1,827)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/16/2023	10/16/2024	5,354	23,415,323	4373.63	341,251			184,844		1,275,247			(85,313)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/16/2023	10/16/2024	2,828	8,952,166	3165.31	289,928			157,044		681,652			(72,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/16/2023	10/16/2024	2,934	5,119,981	1744.96	102,601			55,576		281,531			(25,650)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/16/2023	10/16/2025	1,222	2,132,580	1744.96	64,830			49,973		139,184			(8,104)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	33	1,112,916	33984.54	17,761			9,620		28,451			(4,440)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	6,428	1,284,374	199.8	28,128			15,236		55,076			(7,032)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2025	2,820	563,464	199.8	16,622			12,813		26,830			(2,078)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	566	1,401,960	2479.15	30,703			16,631		60,785			(7,676)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2025	1,075	2,664,209	2479.15	80,726			62,226		127,115			(10,091)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2024	3,247	1,087,024	334.8	24,132			13,071		44,215			(6,033)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	3,160	1,057,832	334.8	32,370			24,952		46,959			(4,046)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/16/2023	10/16/2024	7,768	1,978,619	254.72	41,947			22,721		66,161			(10,487)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/16/2023	10/16/2025	2,798	712,708	254.72	19,885			15,328		27,590			(2,486)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2023	10/16/2024	1,098	1,118,364	1018.23	23,262			12,600		70,472			(5,815)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2023	10/16/2025	557	567,399	1018.23	15,774			12,159		36,276			(1,972)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2023	10/16/2024	640	657,168	1027.3	18,729			10,145		59,453			(4,682)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2023	10/16/2025	361	370,604	1027.3	14,194			10,941		34,212			(1,774)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/07/2024	3,633	11,431,238	3146.07	365,331			197,888		922,175			(91,333)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2023	10/12/2024	2,042	8,880,390	4349.61	195,611			105,956		403,740			(48,903)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/16/2023	10/16/2024	313	1,368,923	4373.63	13,963			7,563		18,899			(3,491)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	59	2,000,934	33984.54	34,966			18,940		49,175			(8,741)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	13,113	2,610,190	199.05	57,163			30,963		120,633			(14,291)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	2,494	496,348	199.05	14,593			11,248		25,006			(1,824)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	5,856	1,350,737	230.64	31,472			17,047		80,518			(7,868)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	1,971	454,521	230.64	14,772			11,387		29,039			(1,846)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	2,238	5,535,806	2473.48	121,234			65,668		251,156			(30,309)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	2,351	5,814,093	2473.48	176,167			135,795		286,949			(22,021)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	9,597	3,201,703	333.61	71,078			38,500		139,694			(17,769)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	7,866	2,624,034	333.61	80,033			61,692		122,710			(10,004)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/17/2023	10/17/2024	16,614	4,217,004	253.82	89,400			48,425		153,304			(22,350)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/17/2023	10/17/2024	1,299	5,679,813	4373.2	117,631			63,717		257,734			(29,408)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	10,581	46,274,126	4373.2	1,382,730			748,979		2,434,942			(345,683)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	201	879,448	4373.2	20,139			15,524		26,084			(2,517)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/17/2023	10/17/2024	5,569	24,353,249	4373.2	330,387			178,960		1,161,886			(82,597)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2023	10/17/2024	4,823	8,431,766	1748.25	149,821			81,153		388,161			(37,455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2023	10/17/2025	884	1,545,962	1748.25	46,997			36,227		98,516			(5,875)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/17/2023	10/17/2024	16	528,526	33997.65	12,685			6,871		20,388			(3,171)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/17/2023	10/17/2024	49	1,649,156	33997.65	33,650			18,227		48,135			(8,412)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/08/2024	2,381	7,490,735	3146.07	220,877			119,642		576,121			(55,219)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/04/2024	2,483	4,313,311	1736.97	75,039			40,646		209,559			(18,760)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/06/2025	1,553	2,698,358	1736.97	82,300			63,440		186,149			(10,287)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/17/2023	10/17/2025	6,417	1,628,763	253.82	45,442			35,029		66,973			(5,680)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2023	10/17/2024	1,662	1,692,834	1018.28	35,211			19,073		106,586			(8,803)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2023	10/17/2024	2,665	2,737,801	1027.38	78,027			42,265		247,469			(19,507)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2023	10/17/2025	773	793,875	1027.38	30,405			23,438		73,239			(3,801)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/17/2023	10/17/2024	272	1,191,519	4373.2	12,153			6,583		16,442			(3,038)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	2,382	7,554,740	3171.76	244,516			132,446		555,133			(61,129)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	12,397	2,464,858	198.82	53,980			29,239		116,503			(13,495)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	2,205	438,477	198.82	12,891			9,937		22,468			(1,611)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	1,430	329,045	230.08	7,667			4,153		20,398			(1,917)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	1,826	420,198	230.08	13,614			10,494		27,704			(1,702)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	779	1,915,129	2459.57	41,941			22,718		96,602			(10,485)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	1,254	3,084,332	2459.57	93,147			71,801		164,982			(11,643)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	11,683	3,885,291	332.55	86,253			46,721		180,053			(21,563)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	8,209	2,729,903	332.55	83,262			64,181		133,586			(10,408)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/18/2023	10/18/2024	15,787	3,991,449	252.82	84,619			45,835		158,411			(21,155)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/18/2023	10/17/2025	6,362	1,608,484	252.82	44,877			34,592		70,546			(5,610)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/18/2023	10/18/2024	2,864	12,359,110	4314.6	282,582			153,065		560,849			(70,646)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/19/2023	10/17/2025	91	391,369	4278	8,861			6,830		11,808			(1,108)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/19/2023	10/19/2024	5,652	24,181,261	4278	330,789			179,178		1,301,644			(82,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/07/2024	2,025	3,517,035	1736.97	61,663			33,401		173,472			(15,416)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/07/2025	541	939,731	1736.97	28,662			22,093		64,842			(3,583)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/08/2024	4,020	6,982,592	1736.97	127,778			69,213		365,775			(31,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/08/2025	1,670	2,901,312	1736.97	88,490			68,211		200,231			(11,061)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/06/2024	35	1,157,569	33407.58	27,189			14,727		46,922			(6,797)				

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Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2023	10/18/2024	785	794,534	1012.65	16,526			8,952		54,362			(4,132)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2023	10/17/2025	795	804,663	1012.65	22,370			17,243		55,116			(2,796)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2023	10/18/2024	581	592,178	1019.43	16,877			9,142		58,184			(4,219)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2023	10/17/2025	1,624	1,655,686	1019.43	63,413			48,881		163,774			(7,927)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/18/2023	10/18/2024	13,446	58,012,604	4314.6	1,712,965			927,856		2,927,136			(428,241)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/19/2023	10/18/2024	421	1,802,805	4278	18,208			9,863		25,090			(4,552)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/19/2023	10/18/2024	2,855	8,947,878	3134.55	264,009			143,005		739,426			(66,002)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	8,863	1,760,250	198.6	38,549			20,881		84,962			(9,637)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	3,771	748,933	198.6	16,477			8,925		36,171			(4,119)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	3,396	674,412	198.6	14,837			8,037		32,579			(3,709)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	6,862	2,277,777	331.93	69,700			53,727		114,455			(8,712)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2023	10/18/2024	10,307	2,599,735	252.23	54,854			29,713		108,496			(13,714)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2023	10/21/2024	3,660	923,205	252.23	19,572			10,601		38,559			(4,893)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2023	10/22/2024	4,282	1,080,020	252.23	22,896			12,402		45,120			(5,724)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2023	10/20/2025	8,325	2,099,789	252.23	58,584			45,159		95,698			(7,323)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2023	10/21/2025	3,417	861,882	252.23	24,133			18,602		39,288			(3,017)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2023	10/22/2025	2,785	702,480	252.23	19,669			15,162		32,029			(2,459)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2023	10/18/2024	464	465,793	1003.6	9,642			5,223		36,087			(2,410)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2023	10/18/2024	371	373,129	1006.7	10,634			5,760		41,537			(2,659)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/07/2024	60	2,011,804	33407.58	38,694			20,959		64,623			(9,674)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/08/2024	32	1,059,885	33407.58	17,548			9,505		28,635			(4,387)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/04/2024	62	2,062,318	33407.58	41,871			22,680		61,403			(10,468)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/07/2024	94	3,147,904	33407.58	65,532			35,497		96,126			(16,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2023	10/18/2024	3,549	6,129,611	1727.22	113,418			61,435		353,863			(28,354)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2023	10/17/2025	836	1,443,770	1727.22	43,602			33,610		106,831			(5,450)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2023	10/19/2024	44	1,480,645	33414.17	29,600			16,033		48,045			(7,400)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2023	10/20/2024	5,903	24,935,997	4224.16	329,241			178,339		1,285,678			(82,310)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2023	10/21/2024	5,987	25,290,099	4224.16	309,473			167,631		1,200,333			(77,368)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2023	10/22/2024	5,547	23,430,515	4224.16	316,910			171,660		1,205,396			(79,228)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/20/2023	10/22/2024	439	1,853,851	4224.16	18,539			10,042		25,865			(4,635)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	3,799	11,871,292	3124.9	365,262			197,850		1,049,732			(91,315)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/21/2024	2,739	8,559,142	3124.9	248,732			134,730		737,534			(62,183)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/20/2025	602	1,035,722	1721.64	31,279			24,111		79,626			(3,910)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/21/2024	2,443	4,206,029	1721.64	69,691			37,749		220,680			(17,423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/21/2025	687	1,181,940	1721.64	35,695			27,515		90,881			(4,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/22/2024	2,664	4,586,182	1721.64	88,274			47,815		288,926			(22,069)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/22/2025	1,186	2,041,538	1721.64	61,654			47,525		157,001			(7,707)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/08/2024	47	1,560,047	33407.58	28,650			15,519		41,525			(7,163)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	76	2,552,891	33414.17	49,470			26,796		70,053			(12,368)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2024	365	1,542,662	4224.16	90,047			48,775		169,823			(22,512)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	231	975,792	4224.16	46,858			25,382		78,452			(11,715)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/20/2023	10/18/2024	457	1,932,029	4224.16	19,320			10,465		27,003			(4,830)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/20/2023	10/21/2024	519	2,193,664	4224.16	21,937			11,882		30,620			(5,484)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/22/2024	2,217	6,929,299	3124.9	197,061			106,741		588,814			(49,265)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	2,900	4,992,645	1721.64	96,632			52,342		317,961			(24,158)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/20/2024	57	1,872,913	33127.28	35,723			19,350		58,235			(8,931)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/21/2024	56	1,866,169	33127.28	36,317			19,672		59,192			(9,079)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/22/2024	20	676,017	33127.28	7,774			4,211		11,438			(1,944)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/18/2024	79	2,604,883	33127.28	51,986			28,159		73,874			(12,997)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	4,520	898,261	198.75	19,672			10,656		42,790			(4,918)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	617	1,511,183	2449.43	33,095			17,926		82,027			(8,274)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2025	1,919	4,701,226	2449.43	142,447			109,803		266,430			(17,806)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	8,936	2,966,242	331.94	65,851			35,669		142,261			(16,463)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	7,231	2,400,410	331.94	73,453			56,620		120,607			(9,182)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/18/2023	10/17/2025	458	1,974,605	4314.6	116,182			89,557		189,344			(14,523)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/18/2023	10/18/2024	6,897	29,755,982	4314.6	466,272			252,564		1,665,940			(116,568)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/21/2024	57	1,896,015	33127.28	39,972			21,652		57,023			(9,993)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/22/2024	59	1,951,893	33127.28	31,366			16,990		43,447			(7,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2023	10/23/2024	7,575	31,942,611	4217.04	862,117			466,980		1,706,476			(215,529)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2024	1,868	1,877,889	1005.28	39,079			21,168		142,187			(9,770)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2025	529	532,122	1005.28	14,852			11,448		39,784			(1,856)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2024	2,343	2,364,361	1009.08	67,526			36,577		257,177			(16,882)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2025	779	786,287	1009.08	30,193			23,274		84,913			(3,774)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/24/2023	10/24/2024	1,532	6,507,207	4247.68	127,279			68,943		286,348			(31,820)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2023	10/24/2024	9,496	40,335,987	4247.68	1,155,125			625,693		2,146,416			(288,781)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	5,122	21,599,969	4217.04	274,164			148,505		1,042,130			(68,541)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	4,607	19,568,886	4247.68	245,839			133,163		933,569			(61,460)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2023	10/25/2024	18,009	4,507,963	250.32	95,569			51,766		219,329			(23,892)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2023	10/24/2025	9,129	2,285,204	250.32	63,757			49,146		117,207			(7,970)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/25/2024	1,058	1,057,987	999.88	22,017			11,926		85,914			(5,504)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/24/2025	672	671,658	999.88	18,733			14,440		53,403			(2,342)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/25/2024	942	943,651	1001.51	26,951			14,598		110,126			(6,738)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/24/2025	749	750,044	1001.51	28,772			22,178		86,159			(3,596)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/25/2023	10/25/2024	2,936	12,291,190	4186.77	260,007			140,837		558,817			(65,002)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/25/2024	12,910	54,049,152	4186.77	1,526,703			826,964		2,807,238			(381,676)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	11,510	3,823,954	332.22	84,892			45,983		180,660			(21,223)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	10,074	3,346,838	332.22	102,079			78,686		166,214			(12,760)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/26/2023	10/25/2024	17,477	4,377,248	250.45	92,798			50,265		210,792			(23,199)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	9,179	2,298,775	250.45	64,136			49,438		116,952			(8,017)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/26/2023	10/25/2024	1,159	1,153,822	995.24	23,988			12,993		99,241			(5,997)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/26/2023	10/25/2024	1,249	1,242,990	995	35,475			19,216		153,725			(8,869)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/26/2023	10/24/2025	2,251	2,239,919	995	85,946			66,250		270,958			(10,743)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	582	2,512,478	4314.6	134,847			73,042		251,246			(33,712)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/18/2023	10/18/2024	481	2,075,210	4314.6	21,167			11,466		28,788			(5,292)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/23/2023	10/23/2024	540	2,275,841	4217.04	22,758			12,327		31,756			(5,690)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2023	10/23/2024	2,748	8,566,747	3117.7	273,257			148,014		795,706			(68,314)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2024	358	1,519,545	4247.68	15,179			8,222		21,143			(3,795)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2023	10/24/2024	2,277	7,119,901	3126.5	214,440			116,155		619,428			(53,610)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/26/2023	10/26/2024	1,842	7,619,254	4137.23	172,853			93,628		407,225			(43,213)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/26/2023	10/25/2024	11,082	45,847,933	4137.23	1,345,777			728,963		2,667,094			(336,444)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	3,620	719,051	198.62	21,212			16,351		37,459			(2,652)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	3,741	743,029	198.62	21,919			16,896		38,723			(2,740)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	2,923	674,677	230.78	15,720			8,515		39,877			(3,930)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	1,121	2,734,748	2440.46	59,891			32,441		157,895			(14,973)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	203	494,960	2440.46	10,840			5,871		28,579			(2,710)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	1,579	3,853,575	2440.46	116,763			90,005		229,475			(14,595)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	9,267	3,081,729	332.55	68,414			37,058		142,972			(17,104)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	4,480	1,489,834	332.55	33,223			17,996		69,152			(8,306)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	6,513	2,165,801	332.55	48,297			26,161		100,543			(12,074)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/18/2023	10/17/2025	1,454	2,524,097	1736.2	75,012			57,822		169,044			(9,376)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	136	4,578,893	33665.08	86,707			46,966		143,344			(21,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/23/2023	10/23/2024	2,698	4,631,618	1716.89	90,990			49,286		310,303			(22,748)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/23/2023	10/23/2025	1,183	2,030,644	1716.89	61,732			47,585		161,185			(7,716)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/23/2023	10/23/2024	29	949,309	32936.41	19,257			10,431		31,617			(4,814)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/23/2023	10/23/2024	34	1,108,383	32936.41	20,913			11,328		30,023			(5,228)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/24/2023	10/24/2024	3,573	6,150,020	1721.48	118,947			64,430		389,680			(29,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/24/2023	10/24/2025	1,605	2,763,377	1721.48	83,730			64,542		212,804			(10,466)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/24/2023	10/24/2024	46	1,531,496	33141.38	24,051			13,028		37,887			(6,013)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/24/2023	10/24/2024	50	1,643,786	33141.38	31,223			16,912		44,445			(7,806)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/26/2023	10/24/2025	95	392,642	4137.23	8,667			6,681		12,096			(1,083)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	10/26/2023	10/26/2024	6,478	26,798,946	4137.23	342,626			185,589		1,424,303			(85,657)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	3,823	1,271,350	332.55	38,903			29,988		62,290			(4,863)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	1,204	400,333	332.55	12,250			9,443		19,617			(1,531)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	4,271	1,420,405	332.55	43,464			33,504		69,610			(5,433)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/27/2023	10/25/2024	11,429	2,863,023	250.51	60,410			32,722		137,304			(15,102)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/27/2023	10/28/2024	5,556	1,391,748	250.51	29,505			15,982		66,772			(7,376)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/27/2023	10/29/2024	6,190	1,550,558	250.51	32,872			17,806		74,401			(8,218)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/27/2025	4,453	1,115,572	250.51	31,236			24,078		56,597			(3,905)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/28/2025	1,496	374,808	250.51	10,495			8,090		19,018			(1,312)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/29/2025	4,460	1,117,306	250.51	31,285			24,115		56,702			(3,911)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/28/2024	2,367	9,747,234	4117.37	203,439			110,196		501,226			(50,860)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/29/2024	1,784	7,345,379	4117.37	139,552			75,591		352,052			(34,888)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	133	4,472,505	33665.08	97,562			52,846		139,583			(24,390)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/24/2025	369	1,545,778	4186.77	84,225			64,924		152,277			(10,528)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2023	10/25/2024	6,636	27,785,235	4186.77	399,988			216,660		1,522,817			(99,997)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/26/2023	10/25/2024	386	1,597,823	4137.23	15,659			8,482		22,401			(3,915)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/26/2023	10/25/2024	2,186	6,823,258	3120.93	200,423			108,562		604,072			(50,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	5,168	8,878,706	1717.9	156,865			84,968		508,713			(39,216)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/25/2024	1,313	1,304,751	993.65	27,100			14,679		114,392			(6,775)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/27/2025	575	570,993	993.65	15,954			12,298		48,618			(1,994)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/27/2024	2,407	9,910,197	4117.37	220,148			119,247		529,136			(55,037)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/25/2024	10,706	44,081,337	4117.37	1,155,620			625,961		2,240,135			(288,905)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/30/2023	10/30/2024	5,296	22,067,628	4166.82	251,422			136,187		983,609			(62,855)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	13,576	2,700,487	198.92	59,141			32,035		126,598			(14,785)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2025	6,106	1,214,626	198.92	35,831			27,620		61,870			(4,479)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	207	507,396	2450.87	11,112			6,019		27,266			(2,778)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2025	871	2,135,112	2450.87	64,694			49,868		120,057			(8,087)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	9,056	3,016,473	333.08	66,966			36,273		135,842			(16,741)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	4,391	1,462,477	333.08	44,752			34,496		70,034			(5,594)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/24/2023	10/24/2024	16,585	4,189,432	252.61	88,816			48,109		169,636			(22,204)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/24/2023	10/24/2025	8,106	2,047,656	252.61	57,130			44,037		91,184			(7,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2025	902	1,549,467	1717.9	47,104			36,309		122,193			(5,888)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/26/2023	10/26/2024	23	761,165	32784.3	13,717			7,430		22,101			(3,429)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/26/2023	10/25/2024	56	1,842,245	32784.3	41,434			22,443		59,579			(10,358)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/30/2023	10/30/2024	510	2,126,534	4166.82	20,840			11,288		29,694			(5,210)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2023	10/30/2024	3,183	9,922,550	3117.13	312,088			169,048		926,252			(78,022)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2023	10/30/2024	3,572	6,125,378	1714.76	111,446			60,367		379,437			(27,862)				

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S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/31/2023	10/31/2024	1,484	6,222,097	4193.8	120,545			65,295		278,301			(30,136)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/31/2023	10/31/2024	9,199	38,576,758	4193.8	1,138,943			616,928		2,314,134			(284,736)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/31/2023	10/31/2025	106	444,211	4193.8	9,816			7,567		13,537			(1,227)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/31/2023	10/31/2024	4,481	18,793,440	4193.8	217,580			117,856		828,061			(54,395)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/31/2023	10/31/2024	469	1,968,836	4193.8	19,491			10,558		27,427			(4,873)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2023	10/31/2024	2,925	9,146,469	3126.82	270,541			146,543		795,885			(67,635)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	374	1,566,027	4186.77	82,856			44,880		153,458			(20,714)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/25/2023	10/25/2024	303	1,270,344	4186.77	12,576			6,812		17,750			(3,144)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	4,326	13,496,287	3120.12	497,755			269,617		1,343,181			(124,439)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	9,959	1,977,965	198.62	43,317			23,464		95,430			(10,829)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	5,410	1,074,629	198.62	23,642			12,806		51,880			(5,910)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	5,142	1,021,332	198.62	22,469			12,171		49,317			(5,617)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/28/2024	6,564	27,024,775	4117.37	599,014			324,466		1,149,939			(149,754)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2023	10/30/2025	1,424	2,441,799	1714.76	73,987			57,031		196,726			(9,248)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/30/2023	10/30/2024	32	1,063,080	32928.96	17,927			9,710		29,025			(4,482)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/30/2023	10/30/2024	41	1,339,937	32928.96	22,309			12,084		31,178			(5,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2023	10/31/2024	3,389	5,829,331	1719.84	108,604			58,827		356,783			(27,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2023	10/31/2025	2,103	3,616,724	1719.84	109,587			84,473		281,866			(13,698)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2023	10/31/2024	25	827,336	33052.87	14,415			7,808		23,326			(3,604)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	8,055	1,602,015	198.89	35,084			19,004		75,443			(8,771)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	2,767	636,397	230.03	14,892			8,066		39,659			(3,723)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	1,373	3,356,392	2444.82	73,505			39,815		188,169			(18,376)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2025	1,711	4,182,584	2444.82	126,732			97,689		243,362			(15,842)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/31/2023	10/31/2024	5,176	1,723,008	332.89	38,251			20,719		78,523			(9,563)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/31/2023	10/31/2025	3,297	1,097,416	332.89	33,581			25,885		53,028			(4,198)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2023	10/18/2024	10,524	2,086,068	198.22	45,685			24,746		104,338			(11,421)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	4,280	848,327	198.22	24,941			19,225		45,408			(3,118)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2023	10/18/2024	706	1,727,206	2447.41	37,826			20,489		95,062			(9,456)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	228	557,893	2447.41	16,848			12,987		31,946			(2,106)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/19/2023	10/18/2024	11,774	3,904,926	331.65	86,689			46,957		190,146			(21,672)				

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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 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/29/2024	7,390	30,427,080	4117.37	791,824			428,905		1,671,895			(197,956)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2023	10/31/2024	37	1,224,655	33052.87	25,264			13,684		35,668			(6,316)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2023	10/31/2024	9,813	2,466,151	251.31	52,282			28,320		111,249			(13,071)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2023	10/31/2025	7,183	1,805,090	251.31	50,362			38,821		87,300			(6,295)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2024	2,116	2,114,170	999.02	43,975			23,820		173,410			(10,994)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2025	858	857,435	999.02	23,837			18,374		68,828			(2,980)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2024	1,142	1,142,684	1000.32	32,566			17,640		134,703			(8,142)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2025	3,723	3,724,304	1000.32	142,641			109,952		431,925			(17,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2023	10/25/2024	5,514	9,470,971	1717.7	162,490			88,015		527,464			(40,622)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2023	10/24/2025	2,199	3,777,306	1717.7	114,452			88,224		298,275			(14,307)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/25/2023	10/25/2024	95	3,153,275	33035.93	57,224			30,997		96,594			(14,306)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/29/2025	101	417,099	4117.37	9,170			7,068		12,870			(1,146)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2024	6,925	28,512,931	4117.37	374,764			202,997		1,443,518			(93,691)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/25/2023	10/25/2024	109	3,589,824	33035.93	78,814			42,691		114,390			(19,704)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	6,150	25,321,544	4117.37	310,321			168,090		1,210,640			(77,580)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	6,139	25,275,605	4117.37	293,469			158,962		1,153,121			(73,367)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2024	99	407,880	4117.37	24,065			13,035		45,145			(6,016)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	225	925,002	4117.37	41,737			22,607		69,890			(10,434)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	199	820,474	4117.37	46,603			25,243		89,137			(11,651)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/25/2024	760	3,128,678	4117.37	30,223			16,371		43,917			(7,556)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/25/2024	14,001	2,786,724	199.04	61,029			33,058		129,174			(15,257)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	6,551	1,303,851	199.04	38,333			29,549		65,831			(4,792)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	5,191	1,197,128	230.62	38,907			29,991		76,670			(4,863)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/25/2024	520	1,271,838	2443.86	27,853			15,087		71,757			(6,963)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	698	1,705,850	2443.86	51,687			39,842		99,690			(6,461)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	642	2,641,322	4117.37	25,542			13,835		37,033			(6,385)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	331	1,363,177	4117.37	13,182			7,140		19,105			(3,295)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/25/2024	3,352	10,401,593	3103.47	304,438			164,904		983,707			(76,110)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/28/2024	3,661	11,360,736	3103.47	337,270			182,688		1,082,638			(84,317)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/29/2024	2,650	8,222,647	3103.47	234,503			127,023		768,993			(58,626)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/25/2024	2,939	5,019,996	1708.02	95,338			51,641		343,418			(23,834)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/27/2025	660	1,127,097	1708.02	34,151			26,325		94,796			(4,269)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/28/2024	3,271	5,586,918	1708.02	99,179			53,722		353,630			(24,795)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/28/2025	881	1,504,298	1708.02	45,580			35,135		126,536			(5,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/29/2024	3,589	6,130,030	1708.02	122,411			66,306		453,827			(30,603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/29/2025	1,585	2,707,943	1708.02	82,051			63,247		227,808			(10,256)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/27/2024	40	1,312,839	32417.59	26,010			14,089		42,515			(6,502)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	49	1,603,698	32417.59	28,298			15,328		45,623			(7,074)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	37	1,195,592	32417.59	18,768			10,166		29,820			(4,692)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/25/2024	69	2,229,698	32417.59	48,442			26,239		70,479			(12,110)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	97	3,150,356	32417.59	64,838			35,121		93,800			(16,210)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	36	1,177,721	32417.59	13,815			7,483		19,188			(3,454)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	6,742	1,340,036	198.75	29,347			15,896		63,933			(7,337)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	1,895	376,581	198.75	11,109			8,563		19,445			(1,389)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	2,746	632,514	230.32	20,620			15,895		41,241			(2,577)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	848	2,069,212	2441.32	45,316			24,546		118,791			(11,329)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	96,232	9,623,152	100	188,000			101,833		262,343			(47,000)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	172,942	16,948,304	98	175,000			94,792		19,826			(43,750)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/11/2023	10/11/2024	89,474	8,947,397	100	177,500			96,146		231,331			(44,375)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/11/2023	10/11/2024	144,057	14,117,585	98	153,500			83,146		29,706			(38,375)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	90,167	9,016,722	100	185,000			100,208		267,760			(46,250)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	144,894	14,199,610	98	152,000			82,333		10,456			(38,000)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2023	10/25/2024	79,964	7,996,380	100	152,000			82,333		213,784			(38,000)				

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UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	10/25/2023	10/25/2024	141,186	13,836,270	98	154,000			83,417		10,916			(38,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/08/2023	11/08/2024	9,324	40,863,761	4382.78	1,200,357			750,223		2,132,944			(300,089)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/13/2023	11/13/2024	1,504	6,634,283	4411.55	114,704			71,690		240,580			(28,676)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	1,613	7,333,564	4547.38	136,571			85,357		277,961			(34,143)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	9,229	41,969,348	4547.38	1,162,688			726,680		1,975,122			(290,672)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/21/2023	11/21/2024	1,043	4,732,765	4538.19	81,912			51,195		159,421			(20,478)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/21/2023	11/21/2024	6,771	30,726,682	4538.19	897,609			561,006		1,512,924			(224,402)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	4,298	19,506,094	4538.19	287,186			179,491		771,705			(71,797)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	249	1,131,200	4538.19	11,550			7,218		14,979			(2,887)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	2,332	7,459,073	3198.96	237,727			148,579		531,713			(59,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	2,939	5,155,354	1753.93	98,837			61,773		252,494			(24,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2025	1,337	2,344,317	1753.93	71,971			58,476		144,511			(8,996)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	41	1,435,656	35088.29	26,541			16,588		35,111			(6,635)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	6,592	1,336,756	202.78	29,409			18,380		42,310			(7,352)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2025	4,949	1,003,588	202.78	29,706			24,136		38,223			(3,713)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2025	1,606	377,043	234.8	12,329			10,018		18,975			(1,541)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	573	1,437,134	2506.33	31,473			19,671		50,329			(7,868)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2025	894	2,240,580	2506.33	68,338			55,524		91,498			(8,542)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	4,980	1,685,950	338.57	37,597			23,498		55,211			(9,399)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	3,165	1,071,499	338.57	32,895			26,727		40,482			(4,112)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/21/2023	11/21/2024	9,936	2,559,137	257.57	54,254			33,909		66,277			(13,563)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/21/2023	11/21/2025	4,283	1,103,126	257.57	30,998			25,186		35,491			(3,875)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/21/2023	11/21/2024	1,243	1,272,819	1023.87	26,500			16,563		73,506			(6,625)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/21/2023	11/21/2025	657	672,865	1023.87	18,827			15,297		40,185			(2,353)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/21/2023	11/21/2024	1,062	1,099,902	1035.4	31,413			19,633		91,136			(7,853)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/21/2023	11/21/2025	1,195	1,237,094	1035.4	47,603			38,678		106,588			(5,950)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/22/2023	11/22/2024	16,220	3,289,147	202.78	72,361			45,226		104,181			(18,090)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	4,360	884,083	202.78	26,169			21,262		33,672			(3,271)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/22/2023	11/22/2024	3,448	809,654	234.83	18,946			11,841		35,371			(4,736)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	3,018	708,710	234.83	23,175			18,830		35,599			(2,897)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2023	11/22/2024	1,401	3,513,477	2506.98	76,945			48,091		122,415			(19,236)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	1,530	3,835,299	2506.98	116,593			94,732		155,989			(14,574)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	16,715	5,662,939	338.8	126,284			78,927		182,860			(31,571)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	20,044	6,790,876	338.8	208,480			169,390		253,872			(26,060)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/22/2023	11/22/2024	19,120	4,927,796	257.73	104,469			65,293		125,642			(26,117)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/22/2023	11/21/2025	14,335	3,694,501	257.73	103,446			84,050		117,507			(12,931)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/22/2024	1,179	1,208,765	1025.15	25,154			15,722		68,411			(6,289)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/01/2023	10/31/2025	8,820	2,229,935	252.83	62,438			50,731		98,097			(7,805)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2023	11/01/2024	1,318	1,321,470	1002.45	27,487			17,179		103,744			(6,872)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2023	10/31/2025	286	286,350	1002.45	7,961			6,468		22,116			(995)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2023	11/01/2024	796	799,917	1005.13	22,798			14,249		90,230			(5,699)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2023	10/31/2025	994	998,773	1005.13	38,253			31,081		111,428			(4,782)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	11/01/2023	11/01/2024	2,791	11,826,790	4237.86	231,166			144,479		496,732			(57,792)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	8,291	1,655,783	199.7	36,262			22,664		72,092			(9,065)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	8,098	1,617,128	199.7	47,705			38,761		77,860			(5,963)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	3,280	759,146	231.47	24,748			20,108		46,386			(3,094)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	473	1,162,664	2455.89	25,462			15,914		60,327			(6,365)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	747	1,833,717	2455.89	55,562			45,144		100,370			(6,945)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	9,524	3,172,667	333.11	70,433			44,021		142,855			(17,608)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	7,718	2,571,046	333.11	78,674			63,923		123,081			(9,834)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/01/2023	11/01/2024	13,231	3,345,089	252.83	70,916			44,322		133,321			(17,729)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11,882	50,354,125	4237.86	1,476,348			922,717		2,722,008			(369,087)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	1,838	426,761	232.18	9,944			6,215		22,814			(2,486)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	662	1,634,800	2470.96	35,802			22,376		75,871			(8,951)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	543	1,342,580	2470.96	40,814			33,162		67,442			(5,102)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	15,509	5,192,188	334.79	115,267			72,042		212,354			(28,817)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	10,990	3,679,485	334.79	112,592			91,481		163,847			(14,074)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/02/2023	11/01/2024	15,574	3,952,787	253.8	83,799			52,374		144,757			(20,950)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/02/2023	10/31/2025	5,527	1,402,769	253.8	39,278			31,913		57,939			(4,910)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024	738	744,157	1008.87	15,478			9,674		53,627			(3,870)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/02/2023	10/31/2025	391	394,676	1008.87	10,972			8,915		28,300			(1,371)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/02/2023	11/01/2024	8,404	36,287,975	4317.78	1,079,236			674,522		2,020,228			(269,809)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/01/2024	11,481	2,932,098	255.38	62,160			38,850		92,909			(15,540)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/04/2024	8,922	2,278,419	255.38	48,302			30,189		72,327			(12,076)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/05/2024	2,635	672,806	255.38	14,331			8,957		21,371			(3,583)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/03/2025	7,130	1,820,768	255.38	51,164			41,570		67,772			(6,395)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/04/2025	1,671	426,661	255.38	11,989			9,741		15,886			(1,499)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/05/2025	1,437	366,917	255.38	10,310			8,377		13,666			(1,289)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2023	11/01/2024	615	622,588	1011.78	12,888			8,055		43,083			(3,222)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2023	11/03/2025	444	449,003	1011.78	12,482			10,142		31,103			(1,560)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2023	11/01/2024	611	622,109	1018.26	17,730			11,081		61,808			(4,433)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2023	11/03/2024	2,130	9,283,717	4358.34	180,378			112,736		371,390			(45,094)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2023	11/04/2024	1,877	8,182,494	4358.34	165,163			103,227		372,651			(41,291)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2023	11/05/2024	1,532	6,676,825	4358.34	127,927			79,954		287,627			(31,982)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024	739	749,754	1014.15	21,368			13,355		77,597			(5,342)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/02/2023	11/02/2024	2,182	9,422,071	4317.78	197,849			123,656		429,726			(49,462)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/02/2023	10/31/2025	87	375,836	4317.78	8,428			6,848		11,214			(1,054)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2023	11/02/2024	5,641	24,355,607	4317.78	366,430			229,019		1,217,993			(91,607)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2023	11/03/2025	420	427,858	1018.26	16,387			13,314		42,790			(2,048)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/03/2023	11/01/2024	9,123	39,760,038	4358.34	1,013,711			633,570		1,729,368			(253,428)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/06/2023	11/06/2024	8,391	36,635,025	4365.98	1,022,356			638,972		1,964,700			(255,589)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	399	1,691,037	4237.86	86,241			70,071		136,678			(10,780)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/02/2023	11/01/2024	735	3,173,951	4317.78	31,105			19,440		43,723			(7,776)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/02/2023	11/01/2024	2,457	7,743,788	3152.34	227,224			142,015		612,068			(56,806)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2024	5,448	23,787,367	4365.98	350,283			218,927		1,127,618			(87,571)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	3,080	5,348,923	1736.45	111,079			69,424		330,057			(27,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2025	892	1,548,117	1736.45	47,072			38,246		107,854			(5,884)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/06/2023	11/06/2024	27	917,648	34095.86	17,006			10,629		27,709			(4,252)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/06/2023	11/06/2024	66	2,236,689	34095.86	39,454			24,659		55,408			(9,863)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2023	11/01/2024	6,075	25,743,461	4237.86	400,642			250,401		1,365,209			(100,160)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/02/2023	11/01/2024	4,043	7,007,769	1733.35	131,809			82,381		390,956			(32,952)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/02/2023	10/31/2025	1,135	1,967,719	1733.35	59,667			48,480		139,923			(7,458)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/02/2023	11/02/2024	25	856,082	33839.08	15,289			9,556		25,156			(3,822)				

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Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/02/2023	11/01/2024	50	1,700,841	33839.08	33,008			20,630		46,917			(8,252)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/03/2023	11/04/2024	7,732	33,700,140	4358.34	789,370			493,356		1,335,392			(197,343)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/06/2023	11/06/2024	513	2,240,661	4365.98	22,295			13,934		30,635			(5,574)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	2,803	8,858,473	3159.9	259,093			161,933		685,443			(64,773)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2024	5,310	1,068,464	201.2	23,506			14,691		39,926			(5,877)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	1,862	374,733	201.2	11,092			9,012		16,109			(1,387)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	1,756	407,951	232.33	13,340			10,839		23,743			(1,668)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2024	194	481,272	2478.82	10,540			6,587		21,039			(2,635)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	250	618,994	2478.82	18,817			15,289		29,736			(2,352)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	20,637	6,920,886	335.36	154,336			96,460		274,141			(38,584)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	11,525	3,864,943	335.36	118,654			96,406		168,046			(14,832)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/06/2023	11/06/2024	6,534	1,663,357	254.58	35,263			22,039		56,922			(8,816)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/06/2023	11/06/2025	3,508	893,023	254.58	25,005			20,316		35,097			(3,126)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	9,522	3,197,815	335.85	71,311			44,570		123,064			(17,828)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	5,134	1,724,292	335.85	52,936			43,010		73,384			(6,617)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2023	11/07/2024	12,459	3,184,480	255.59	67,511			42,194		99,283			(16,878)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2023	11/07/2025	9,523	2,433,955	255.59	68,151			55,372		89,436			(8,519)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2023	11/07/2024	939	950,886	1012.85	19,816			12,385		64,782			(4,954)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2023	11/07/2025	1,254	1,270,248	1012.85	35,592			28,919		86,884			(4,449)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2023	11/07/2024	2,038	2,077,871	1019.78	59,427			37,142		203,234			(14,857)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2023	11/07/2025	762	776,980	1019.78	29,945			24,330		76,719			(3,743)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	509	2,158,277	4237.86	118,971			74,357		202,395			(29,743)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/03/2023	11/05/2024	6,804	29,654,592	4358.34	689,090			430,681		1,246,779			(172,272)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	812	821,430	1012.23	17,119			10,699		56,461			(4,280)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	699	712,186	1018.9	20,369			12,730		70,284			(5,092)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2025	526	536,368	1018.9	20,677			16,800		53,358			(2,585)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	12,372	2,490,962	201.34	54,801			34,251		91,736			(13,700)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2025	2,040	410,713	201.34	12,157			9,878		17,469			(1,520)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	2,603	606,485	232.97	14,192			8,870		30,580			(3,548)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	664	1,649,651	2483.51	36,127			22,580		69,497			(9,032)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2025	379	941,903	2483.51	28,634			23,265		44,019			(3,579)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2023	11/07/2024	977	4,276,095	4378.38	81,091			50,682		178,503			(20,273)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/07/2023	11/07/2024	8,011	35,074,209	4378.38	949,595			593,497		1,731,599			(237,399)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/01/2023	11/01/2024	464	1,967,420	4237.86	19,477			12,173		27,300			(4,869)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/01/2023	11/01/2024	3,730	11,669,877	3128.71	423,507			264,692		1,133,376			(105,877)				

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Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	8,902	1,798,067	201.99	39,378		24,611		61,427			(9,844)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	5,150	1,040,244	201.99	22,885		14,303		35,604			(5,721)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/03/2025	4,043	816,639	201.99	24,173		19,640		32,943			(3,022)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2025	6,290	1,270,541	201.99	37,608		30,557		51,271			(4,701)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	502	1,250,454	2488.97	27,385		17,116		50,288			(6,846)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	148	368,876	2488.97	8,115		5,072		14,851			(2,029)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/03/2025	406	1,010,977	2488.97	30,734		24,971		45,679			(3,842)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/03/2023	11/03/2024	5,871	25,588,897	4358.34	423,687		264,804		1,330,859			(105,922)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/07/2023	11/07/2025	236	1,031,625	4378.38	24,553		19,949		30,374			(3,069)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/07/2023	11/07/2024	5,227	22,886,693	4378.38	303,234		189,521		978,297			(75,809)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	2,305	10,101,418	4382.78	195,475		122,172		414,388			(48,869)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/08/2023	11/07/2025	351	1,538,438	4382.78	77,476		62,949		119,299			(9,684)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/01/2023	11/01/2024	4,242	7,298,466	1720.61	130,313		81,446		415,460			(32,578)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/03/2023	11/04/2024	5,599	24,400,398	4358.34	332,510		207,819		1,100,340			(83,128)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/07/2023	11/07/2024	439	1,921,020	4378.38	19,594		12,247		26,215			(4,899)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	11/07/2023	11/07/2024	2,747	8,668,811	3155.62	285,112		178,195		730,599			(71,278)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/22/2023	11/21/2025	1,699	1,741,282	1025.15	48,669		39,543		102,302			(6,084)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/22/2023	11/22/2024	1,494	1,550,025	1037.23	44,253		27,658		125,842			(11,063)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/22/2023	11/21/2025	454	470,541	1037.23	18,088		14,696		39,875			(2,261)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/22/2023	11/22/2024	2,182	9,943,611	4556.62	192,960		120,600		354,889			(48,240)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	3,153	639,206	202.75	14,063		8,789		20,373			(3,516)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2025	1,895	384,125	202.75	11,370		9,238		14,682			(1,421)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2025	2,249	455,988	202.75	13,497		10,967		17,441			(1,687)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2024	1,710	400,938	234.5	9,382		5,864		18,023			(2,345)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2024	373	934,078	2504.51	20,550		12,844		33,297			(5,137)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/24/2023	11/22/2024	2,277	586,385	257.5	12,431		7,770		15,319			(3,108)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/24/2023	11/25/2024	2,066	531,884	257.5	11,276		7,047		13,931			(2,819)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/24/2023	11/26/2024	2,525	650,161	257.5	13,848		8,655		17,044			(3,462)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/24/2023	11/24/2025	4,179	1,075,978	257.5	30,235		24,566		34,850			(3,779)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/24/2023	11/24/2024	1,531	6,980,093	4559.34	140,670		87,919		260,931			(35,168)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/24/2023	11/25/2024	1,352	6,164,395	4559.34	122,019		76,262		254,637			(30,505)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/01/2023	10/31/2025	903	1,553,382	1720.61	47,533		38,621		120,445			(5,942)				

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Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/01/2023	11/01/2024	87	2,882,245	33274.58	58,006			36,254		99,683			(14,502)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/01/2023	11/01/2024	86	2,855,638	33274.58	53,753			33,595		76,343			(13,438)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2023	11/05/2024	4,745	20,680,518	4358.34	285,820			178,637		951,659			(71,455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2023	11/07/2024	4,570	7,924,386	1733.84	150,650			94,156		444,086			(37,663)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2023	11/07/2025	2,197	3,808,487	1733.84	115,866			94,141		270,251			(14,483)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2023	11/07/2024	58	1,978,996	34152.6	37,616			23,510		51,041			(9,404)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/03/2023	11/03/2024	302	1,317,430	4358.34	72,464			45,290		128,762			(18,116)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/03/2023	11/04/2024	172	749,069	4358.34	38,741			24,213		55,247			(9,685)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/03/2023	11/01/2024	494	2,154,806	4358.34	20,902			13,064		29,559			(5,225)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/03/2023	11/04/2024	405	1,766,730	4358.34	17,137			10,711		24,200			(4,284)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/03/2023	11/05/2024	503	2,191,453	4358.34	21,257			13,286		30,003			(5,314)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2023	11/08/2024	6,299	27,607,889	4382.78	453,271			283,294		1,389,603			(113,318)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	10,091	3,396,421	336.58	103,930			84,444		139,930			(12,991)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/09/2023	11/08/2024	17,876	4,545,495	254.28	96,364			60,228		159,980			(24,091)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2025	10,732	2,728,901	254.28	76,409			62,082		109,426			(9,551)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/09/2023	11/08/2024	828	836,632	1010.62	17,410			10,881		58,813			(4,353)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/09/2023	11/07/2025	902	911,332	1010.62	25,490			20,711		64,020			(3,186)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/09/2023	11/08/2024	451	458,963	1016.65	13,108			8,192		46,322			(3,277)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/09/2023	11/07/2025	757	769,847	1016.65	29,624			24,069		78,070			(3,703)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/09/2023	11/09/2024	1,882	8,183,674	4347.35	188,594			117,871		403,893			(47,148)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/09/2023	11/08/2024	9,733	42,311,548	4347.35	1,178,442			736,526		2,120,559			(294,610)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/09/2023	11/07/2025	85	368,679	4347.35	8,516			6,920		10,918			(1,065)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/09/2023	11/09/2024	4,777	20,767,445	4347.35	336,052			210,032		1,043,221			(84,013)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/03/2023	11/01/2024	4,420	13,986,627	3164.04	413,779			258,612		1,069,134			(103,445)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/13/2023	11/13/2024	8,054	35,531,514	4411.55	887,042			554,401		1,582,852			(221,761)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/13/2023	11/13/2024	4,786	21,114,037	4411.55	301,626			188,516		910,549			(75,407)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/13/2023	11/13/2024	637	2,809,610	4411.55	28,658			17,911		38,072			(7,165)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/13/2023	11/13/2024	2,654	8,378,352	3157.06	252,770			157,981		669,827			(63,192)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/13/2023	11/13/2024	3,388	5,871,283	1733.06	111,737			69,836		336,747			(27,934)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	2,926	586,486	200.43	12,844			8,028		23,828			(3,211)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	532	1,318,572	2479.97	28,877			18,048		57,231			(7,219)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2025	1,460	3,621,823	2479.97	110,103			89,459		173,093			(13,763)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	2,052	688,093	335.39	15,276			9,547		27,272			(3,819)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/13/2023	11/13/2024	5,139	1,310,185	254.94	27,776			17,360		43,566			(6,944)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/13/2023	11/13/2025	2,563	653,510	254.94	18,298			14,867		25,139			(2,287)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2023	11/13/2024	868	880,844	1015.22	18,322			11,451		57,979			(4,580)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2023	11/13/2025	619	628,565	1015.22	17,537			14,249		41,790			(2,192)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/13/2023	11/13/2025	1,640	1,677,893	1023.15	64,263			52,214		160,994			(8,033)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	10,401	2,089,734	200.91	45,765			28,603		80,350			(11,441)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	4,511	906,332	200.91	26,737			21,724		39,785			(3,342)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/03/2023	11/04/2024	3,506	11,091,823	3164.04	326,313			203,946		847,282			(81,578)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/03/2023	11/05/2024	2,318	7,335,176	3164.04	198,267			123,917		532,096			(49,567)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/08/2024	423	1,854,754	4382.78	98,966			61,854		155,683			(24,741)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/09/2023	11/08/2024	398	1,728,888	4347.35	17,289			10,806		23,664			(4,322)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2023	11/08/2024	2,726	8,577,979	3146.67	257,360			160,850		711,638			(64,340)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	6,505	1,302,605	200.25	28,527			17,829		53,797			(7,132)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	5,013	1,003,885	200.25	22,085			13,803		41,507			(5,521)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2024	2,288	458,260	200.25	10,082			6,301		18,954			(2,520)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	8,922	1,786,531	200.25	52,703			42,821		82,723			(6,588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2025	2,915	583,695	200.25	17,219			13,990		27,034			(2,152)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	2,919	678,512	232.47	15,809			9,881		35,557			(3,952)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	545	1,352,035	2480.58	29,610			18,506		58,321			(7,402)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	1,142	2,833,945	2480.58	86,152			69,998		134,859			(10,769)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	8,512	2,858,590	335.84	63,461			39,663		110,116			(15,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2023	11/01/2024	2,662	4,631,422	1739.52	88,017			55,010		250,989			(22,004)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2023	11/03/2025	817	1,420,862	1739.52	42,910			34,864		96,811			(5,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2023	11/04/2024	2,371	4,124,144	1739.52	69,470			43,419		188,893			(17,368)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2023	11/04/2025	1,314	2,285,498	1739.52	69,022			56,080		155,756			(8,628)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2023	11/05/2024	3,055	5,313,398	1739.52	107,878			67,424		316,041			(26,970)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/08/2023	11/08/2024	467	2,048,175	4382.78	20,891			13,057		27,922			(5,223)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	3,488	11,006,413	3155.25	381,116			238,197		959,484			(95,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2023	11/08/2024	4,356	7,528,507	1728.4	138,081			86,301		425,397			(34,520)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2023	11/07/2025	1,146	1,980,065	1728.4	60,590			49,229		145,857			(7,574)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	11/09/2023	11/09/2024	19	631,128	33891.94	14,642			9,151		24,266			(3,661)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	11/09/2023	11/08/2024	66	2,248,913	33891.94	47,162			29,476		64,162			(11,790)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	4,932	1,656,392	335.84	36,938			23,086		63,878			(9,234)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	5,606	1,882,618	335.84	57,608			46,807		80,206			(7,201)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2025	1,434	481,563	335.84	14,736			11,973		20,520			(1,842)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	2,283	766,690	335.84	23,537			19,124		32,677			(2,942)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2023	11/08/2024	9,484	2,419,097	255.06	51,043			31,902		79,279			(12,761)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2023	11/11/2024	7,730	1,971,534	255.06	41,797			26,123		64,719			(10,449)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2023	11/12/2024	2,192	559,075	255.06	11,852			7,408		18,363			(2,963)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2023	11/10/2025	3,369	859,399	255.06	24,063			19,551		32,747			(3,008)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2023	11/11/2025	1,676	427,596	255.06	11,973			9,728		16,299			(1,497)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2023	11/10/2024	2,406	10,621,382	4415.24	213,069			133,168		450,867			(53,267)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2023	11/11/2024	1,847	8,156,472	4415.24	152,640			95,400		298,294			(38,160)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/13/2023	11/13/2025	1,031	1,786,546	1733.06	54,241			44,071		127,601			(6,780)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2023	11/13/2024	23	789,285	34337.87	14,870			9,294		23,903			(3,718)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2023	11/13/2024	55	1,878,880	34337.87	37,515			23,447		50,661			(9,379)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2023	11/05/2025	1,264	2,199,222	1739.52	66,417			53,963		149,908			(8,302)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/03/2024	35	1,191,222	34061.32	22,360			13,975		36,217			(5,590)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/04/2024	36	1,240,741	34061.32	22,384			13,990		36,014			(5,596)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/05/2024	24	825,737	34061.32	9,422			5,889		13,931			(2,355)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/01/2024	48	1,639,164	34061.32	30,917			19,323		42,816			(7,729)				

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Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/04/2024	65	2,206,099	34061.32	42,436			26,523		58,635			(10,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/08/2023	11/08/2024	6,083	10,543,314	1733.37	192,885			120,553		563,357			(48,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/08/2023	11/07/2025	1,099	1,905,368	1733.37	56,562			45,956		131,030			(7,070)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2023	11/12/2025	2,585	659,381	255.06	18,463			15,001		25,141			(2,308)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/08/2024	608	617,937	1015.82	12,841			8,025		40,328			(3,210)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/10/2025	385	390,713	1015.82	10,932			8,882		25,782			(1,367)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/08/2024	1,137	1,163,984	1023.98	33,185			20,741		109,034			(8,296)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/10/2025	1,105	1,131,802	1023.98	43,563			35,395		107,794			(5,445)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2023	11/12/2024	1,650	7,283,842	4415.24	138,428			86,517		290,845			(34,607)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/08/2024	8,561	37,800,177	4415.24	939,206			587,004		1,562,339			(234,802)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	13,076	2,645,105	202.29	58,192			36,370		88,086			(14,548)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	5,567	1,126,231	202.29	33,336			27,086		44,517			(4,167)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	4,163	975,290	234.26	22,822			14,264		44,495			(5,705)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	1,681	393,772	234.26	12,876			10,462		20,448			(1,610)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	973	2,437,077	2505.63	53,372			33,357		85,554			(13,343)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	1,427	3,574,518	2505.63	109,023			88,581		146,275			(13,628)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	8,898	2,998,694	337.02	66,871			41,794		107,798			(16,718)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	5,900	1,988,552	337.02	61,049			49,602		80,454			(7,631)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2023	11/14/2024	13,437	3,458,987	257.43	73,331			45,832		90,354			(18,333)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2023	11/14/2025	7,234	1,862,271	257.43	52,330			42,518		60,358			(6,541)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/15/2023	11/15/2024	2,248	10,120,589	4502.88	201,245			125,778		392,495			(50,311)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/15/2023	11/15/2024	8,955	40,323,396	4502.88	1,178,046			736,279		1,962,551			(294,512)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2023	11/16/2024	1,133	5,109,188	4508.24	106,605			66,628		221,896			(26,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/16/2023	11/15/2024	8,556	38,573,039	4508.24	1,098,856			686,785		1,836,209			(274,714)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/05/2024	55	1,869,338	34061.32	31,210			19,506		42,731			(7,802)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2023	11/08/2024	115	3,910,433	34112.27	63,609			39,756		115,818			(15,902)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2023	11/08/2024	97	3,306,473	34112.27	72,378			45,236		99,463			(18,094)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/10/2025	111	490,341	4415.24	11,150			9,059		14,322			(1,394)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/11/2024	6,749	29,798,796	4415.24	679,768			424,855		1,124,913			(169,942)				

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Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2024	1,431	1,461,417	1021.18	30,397			18,998		87,988			(7,599)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2025	403	411,895	1021.18	11,451			9,304		25,436			(1,431)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2024	1,238	1,277,012	1031.56	36,395			22,747		110,343			(9,099)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2025	1,672	1,724,808	1031.56	66,060			53,674		153,707			(8,258)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/14/2023	11/14/2024	1,144	5,142,780	4495.7	96,274			60,171		195,337			(24,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/14/2023	11/14/2024	6,588	29,618,286	4495.7	832,834			520,521		1,436,289			(208,208)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2023	11/16/2024	5,371	24,214,686	4508.24	406,979			254,362		1,158,693			(101,745)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2023	11/15/2024	2,869	9,154,946	3191	271,058			169,411		642,560			(67,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2023	11/15/2024	4,154	7,273,894	1750.89	132,708			82,942		340,666			(33,177)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2023	11/14/2025	722	1,264,059	1750.89	39,059			31,736		79,544			(4,882)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/16/2023	11/15/2024	54	1,900,307	34945.47	40,833			25,520		54,109			(10,208)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/14/2023	11/14/2025	119	536,327	4495.7	12,262			9,963		15,394			(1,533)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	4,617	20,757,238	4495.7	295,491			184,682		899,675			(73,873)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024	646	2,912,923	4508.24	29,129			18,206		38,889			(7,282)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	9,493	1,922,049	202.46	42,285			26,428		62,831			(10,571)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	2,635	533,462	202.46	15,790			12,830		20,799			(1,974)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	2,524	591,357	234.3	13,838			8,649		26,903			(3,459)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	817	2,046,097	2503.37	44,810			28,006		73,290			(11,202)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	367	918,839	2503.37	28,025			22,770		38,133			(3,503)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	8,069	2,726,825	337.95	60,536			37,835		92,559			(15,134)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2025	4,449	1,503,606	337.95	46,161			37,506		58,330			(5,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/12/2024	6,165	27,218,041	4415.24	699,515			437,197		1,275,271			(174,879)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/14/2023	11/14/2024	266	1,197,980	4495.7	12,339			7,712		16,034			(3,085)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	1,929	6,146,099	3185.82	190,379			118,987		450,473			(47,595)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/15/2023	11/14/2025	305	1,374,127	4502.88	84,728			68,842		127,978			(10,591)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2023	11/15/2024	5,830	26,253,116	4502.88	482,851			301,782		1,356,037			(120,713)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/16/2023	11/15/2024	13,212	3,399,410	257.3	72,067			45,042		90,008			(18,017)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/16/2023	11/14/2025	3,986	1,025,659	257.3	28,821			23,417		33,536			(3,603)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024	939	959,242	1022.07	19,952			12,470		56,966			(4,988)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024	604	623,770	1032.83	17,777			11,111		53,157			(4,444)				

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Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2025	391	404,210	1032.83	15,481			12,579		35,614			(1,935)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2023	11/17/2024	2,165	9,774,164	4514.02	197,585			123,490		371,453			(49,396)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2023	11/18/2024	1,959	8,841,971	4514.02	165,876			103,673		325,869			(41,469)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2023	11/19/2024	1,559	7,036,416	4514.02	129,237			80,773		264,837			(32,309)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	1,518	6,628,322	4365.98	123,024			76,890		265,162			(30,756)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/08/2024	6,415	1,290,652	201.19	28,394			17,746		48,328			(7,099)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	2,187	440,016	201.19	13,024			10,582		18,936			(1,628)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/08/2024	3,594	838,642	233.36	19,624			12,265		41,030			(4,906)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	4,493	1,048,594	233.36	34,289			27,860		57,412			(4,286)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2024	6,399	28,252,548	4415.24	413,234			258,271		1,299,112			(103,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	3,865	6,759,027	1748.58	121,107			75,692		315,529			(30,277)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2025	2,034	3,557,005	1748.58	109,556			89,014		227,643			(13,694)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	7,953	35,901,536	4514.02	896,370			560,231		1,433,657			(224,092)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2024	5,231	23,788,759	4547.38	352,147			220,092		962,674			(88,037)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/20/2023	11/20/2024	433	1,969,418	4547.38	20,285			12,678		26,051			(5,071)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/20/2023	11/20/2024	2,689	8,597,298	3196.65	259,874			162,421		595,465			(64,968)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	43	1,526,159	35151.04	28,629			17,893		36,658			(7,157)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2024	4,159	841,627	202.34	18,516			11,572		27,979			(4,629)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/08/2024	1,384	3,439,781	2484.73	75,331			47,082		143,542			(18,833)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	1,636	4,066,086	2484.73	123,609			100,432		188,650			(15,451)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	7,361	2,477,596	336.6	55,003			34,377		91,146			(13,751)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	7,140	2,403,408	336.6	73,544			59,755		98,930			(9,193)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/08/2023	11/08/2024	12,775	3,263,552	255.47	69,187			43,242		102,924			(17,297)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/08/2023	11/07/2025	5,927	1,514,243	255.47	42,399			34,449		56,075			(5,300)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/08/2023	11/08/2024	802	812,040	1013.03	16,923			10,577		55,177			(4,231)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/08/2023	11/07/2025	240	242,897	1013.03	6,801			5,526		16,578			(850)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/08/2023	11/08/2024	558	568,675	1020.03	16,258			10,162		55,478			(4,065)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	6,165	27,219,816	4415.24	385,454			240,908		1,218,339			(96,363)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2023	11/14/2024	28	961,989	34827.7	18,700			11,687		30,875			(4,675)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2023	11/14/2024	45	1,572,394	34827.7	32,549			20,343		43,091			(8,137)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/15/2023	11/15/2024	488	2,199,378	4502.88	132,600			82,875		175,666			(33,150)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/15/2024	418	1,880,107	4502.88	19,365			12,103		25,122			(4,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/17/2025	102	461,052	4514.02	11,111			9,028		13,171			(1,389)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/18/2024	7,240	32,680,347	4514.02	798,411			499,007		1,299,186			(199,603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/20/2023	11/20/2024	3,653	6,403,537	1752.93	125,322			78,326		320,354			(31,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/20/2023	11/20/2025	471	825,753	1752.93	25,516			20,732		51,266			(3,189)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	37	1,284,953	35151.04	22,679			14,174		37,366			(5,670)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2024	2,252	528,443	234.7	12,366			7,728		23,314			(3,091)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2024	171	427,893	2506.73	9,371			5,857		14,925			(2,343)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2025	294	736,346	2506.73	22,459			18,248		29,985			(2,807)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	3,188	1,078,630	338.32	24,053			15,033		35,866			(6,013)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1,862	630,004	338.32	19,341			15,715		24,069			(2,418)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/20/2023	11/20/2024	4,614	1,190,128	257.91	25,231			15,769		29,731			(6,308)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/20/2023	11/20/2025	2,964	764,361	257.91	21,479			17,451		23,990			(2,685)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	953	976,235	1024.73	20,355			12,722		55,615			(5,089)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2025	817	837,711	1024.73	23,498			19,092		49,477			(2,937)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/08/2023	11/07/2025	831	847,157	1020.03	32,632			26,514		83,469			(4,079)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	14,922	2,993,575	200.61	65,559			40,975		119,150			(16,390)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	6,323	1,268,447	200.61	37,419			30,403		57,097			(4,677)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	957	2,368,176	2474.69	51,863			32,414		106,965			(12,966)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	1,291	3,195,754	2474.69	97,151			78,935		157,316			(12,144)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	13,677	4,603,543	336.58	102,199			63,874		169,563			(25,550)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2024	3,733	16,483,552	4415.24	236,641			147,901		723,349			(59,160)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2023	11/15/2024	3,218	10,270,914	3192.1	344,254			215,159		771,846			(86,064)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	1,317	1,364,860	1036.62	39,049			24,405		111,553			(9,762)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	269	1,189,381	4415.24	65,690			41,056		103,329			(16,423)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/10/2023	11/08/2024	666	2,941,257	4415.24	29,707			18,567		39,938			(7,427)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/10/2023	11/11/2024	609	2,688,188	4415.24	27,151			16,969		36,446			(6,788)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/10/2023	11/12/2024	483	2,131,492	4415.24	21,528			13,455		28,884			(5,382)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/08/2024	3,049	9,625,614	3157.29	290,141			181,338		765,174			(72,535)				

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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	JPM 7H6GLXDRUGQFU57RNE97	11/15/2023	11/15/2024	4,847	8,490,896	1751.76	147,004			91,878		366,697			(36,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2023	11/14/2025	1,511	2,647,213	1751.76	82,064			66,677		165,521			(10,258)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/19/2024	7,228	32,627,977	4514.02	814,091			508,807		1,354,030			(203,523)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/11/2024	2,495	7,876,478	3157.29	224,445			140,278		608,719			(56,111)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/12/2024	2,821	8,905,903	3157.29	275,704			172,315		718,442			(68,926)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/15/2023	11/15/2024	78	2,739,982	34991.21	49,229			30,768		80,445			(12,307)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/15/2023	11/15/2024	105	3,661,726	34991.21	76,809			48,005		104,690			(19,202)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/17/2024	5,422	24,475,754	4514.02	390,359			243,974		1,038,059			(97,590)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/08/2024	3,306	5,732,960	1733.97	105,596			65,997		313,477			(26,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/10/2025	862	1,494,487	1733.97	45,432			36,914		106,013			(5,679)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/11/2024	2,069	3,587,901	1733.97	69,328			43,330		212,454			(17,332)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/11/2025	842	1,459,772	1733.97	44,231			35,938		103,570			(5,529)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/18/2024	5,656	25,529,747	4514.02	377,962			236,226		1,071,556			(94,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/12/2024	2,264	3,925,381	1733.97	75,696			47,310		228,195			(18,924)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/12/2025	1,051	1,823,241	1733.97	55,427			45,034		129,382			(6,928)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/10/2024	47	1,596,934	34283.1	27,391			17,119		43,363			(6,848)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/11/2024	27	926,872	34283.1	17,022			10,639		27,319			(4,256)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/12/2024	39	1,333,465	34283.1	21,923			13,702		34,403			(5,481)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/19/2024	4,461	20,138,489	4514.02	280,878			175,549		833,791			(70,220)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/08/2024	61	2,084,448	34283.1	42,709			26,693		57,785			(10,677)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/11/2024	58	2,000,169	34283.1	37,482			23,427		50,220			(9,371)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/12/2024	55	1,890,124	34283.1	36,868			23,043		49,557			(9,217)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2023	11/15/2024	9,880	1,992,555	201.68	43,836			27,398		71,031			(10,959)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	3,160	637,313	201.68	18,864			15,327		26,447			(2,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2023	11/15/2024	1,649	4,121,518	2499.94	90,261			56,413		152,039			(22,565)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	874	2,184,832	2499.94	66,419			53,965		92,616			(8,302)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	10,524	3,551,476	337.48	79,198			49,499		124,150			(19,799)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	14,706	4,962,864	337.48	152,360			123,792		196,675			(19,045)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/15/2023	11/15/2024	17,169	4,412,706	257.02	93,549			58,468		120,298			(23,387)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2024	98	440,896	4514.02	22,045			13,778		28,045			(5,511)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/19/2024	183	825,970	4514.02	47,080			29,425		65,057			(11,770)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/17/2023	11/15/2024	744	3,357,644	4514.02	33,983			21,239		44,785			(8,496)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/17/2023	11/18/2024	481	2,169,723	4514.02	21,929			13,706		28,894			(5,482)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/17/2023	11/19/2024	212	955,080	4514.02	9,650			6,031		12,712			(2,413)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/15/2024	4,035	12,887,835	3194.36	382,524			239,078		889,035			(95,631)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/15/2023	11/14/2025	10,949	2,814,009	257.02	78,792			64,019		93,904			(9,849)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/15/2024	1,052	1,075,268	1021.79	22,366			13,978		64,134			(5,591)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/14/2025	601	614,107	1021.79	17,072			13,871		37,632			(2,134)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/15/2024	1,506	1,554,720	1032.43	44,310			27,693		133,073			(11,077)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/14/2025	938	968,102	1032.43	37,078			30,126		85,604			(4,635)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/18/2024	3,732	11,922,659	3194.36	356,433			222,771		827,336			(89,108)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/19/2024	1,537	4,910,013	3194.36	132,080			82,550		318,839			(33,020)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/15/2024	1,947	3,411,237	1752.47	65,884			41,178		168,062			(16,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/17/2025	479	839,148	1752.47	25,846			21,000		52,235			(3,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/18/2024	2,843	4,982,004	1752.47	97,775			61,109		251,905			(24,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/18/2025	633	1,108,533	1752.47	34,143			27,741		69,021			(4,268)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/19/2024	3,699	6,481,748	1752.47	121,091			75,682		309,260			(30,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/19/2025	904	1,583,915	1752.47	48,785			39,637		98,644			(6,098)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWD171265Z06	11/17/2023	11/17/2024	30	1,045,219	34947.28	19,231			12,019		30,792			(4,808)				

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Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/18/2024	39	1,355,844	34947.28	24,089			15,056		38,305			(6,022)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/19/2024	48	1,683,281	34947.28	26,487			16,554		40,908			(6,622)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/15/2024	92	3,197,970	34947.28	64,789			40,493		86,124			(16,197)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/18/2024	107	3,754,724	34947.28	62,817			39,261		81,983			(15,704)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/19/2024	56	1,971,080	34947.28	38,374			23,984		50,834			(9,593)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/15/2024	6,095	1,233,206	202.33	27,007			16,880		40,910			(6,752)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2024	5,112	1,034,288	202.33	22,754			14,221		34,378			(5,689)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/19/2024	3,716	751,953	202.33	16,543			10,339		25,010			(4,136)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/17/2025	1,872	378,738	202.33	11,211			9,109		14,938			(1,401)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	2,566	519,157	202.33	15,367			12,486		20,484			(1,921)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	1,905	446,682	234.46	14,651			11,904		22,938			(1,831)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/15/2024	175	437,968	2504.57	9,592			5,995		15,526			(2,398)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2024	291	728,339	2504.57	16,023			10,015		25,858			(4,006)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2023	11/17/2025	483	1,209,372	2504.57	36,886			29,970		49,866			(4,611)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	4,572	1,547,936	338.58	34,364			21,478		50,481			(8,591)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	4,708	1,594,099	338.58	35,548			22,218		52,079			(8,887)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	2,093	708,700	338.58	15,804			9,878		23,167			(3,951)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	5,981	2,024,923	338.58	62,165			50,509		76,385			(7,771)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	3,278	1,110,013	338.58	34,077			27,688		41,884			(4,260)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	1,421	481,025	338.58	14,767			11,999		18,155			(1,846)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2023	11/15/2024	6,293	1,620,091	257.44	34,346			21,466		42,289			(8,586)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2023	11/18/2024	6,546	1,685,305	257.44	35,728			22,330		44,107			(8,932)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2023	11/19/2024	2,467	635,226	257.44	13,530			8,456		16,639			(3,383)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2023	11/17/2025	4,203	1,082,143	257.44	30,408			24,707		35,078			(3,801)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2023	11/18/2025	1,981	510,018	257.44	14,332			11,644		16,539			(1,791)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2023	11/15/2024	574	587,256	1022.32	12,215			7,634		34,740			(3,054)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2023	11/17/2025	304	310,422	1022.32	8,692			7,062		18,901			(1,086)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2023	11/15/2024	1,506	1,556,001	1033.2	44,346			27,716		132,061			(11,087)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/22/2024	16,438	74,903,740	4556.62	2,075,743			1,297,339		3,265,350			(518,936)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2023	11/26/2024	489	2,230,245	4559.34	23,262			14,539		34,207			(5,815)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/24/2023	11/22/2024	6,750	30,773,503	4559.34	785,996			491,247		1,232,305			(196,499)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/27/2023	11/27/2024	687	3,128,040	4550.43	42,633			26,646		67,178			(10,658)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/27/2023	11/27/2024	4,245	19,317,851	4550.43	562,800			351,750		1,015,732			(140,700)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/27/2023	11/27/2024	3,227	14,684,143	4550.43	223,655			139,784		582,825			(55,914)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/27/2023	11/27/2024	146	665,518	4550.43	6,921			4,326		8,765			(1,730)				

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)
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	604	1,937,008	3205.11	57,113			35,695		128,332			(14,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/27/2023	11/27/2024	2,649	4,651,281	1755.71	91,543			57,214		224,732			(22,886)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/27/2023	11/26/2025	532	934,221	1755.71	28,425			23,095		56,909			(3,553)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/27/2023	11/27/2024	32	1,144,845	35333.47	20,807			13,004		27,068			(5,202)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/27/2023	11/27/2024	3,284	667,180	203.18	14,678			9,174		20,258			(3,669)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/27/2023	11/27/2024	163	407,955	2508.9	8,934			5,584		14,016			(2,234)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/27/2023	11/26/2025	150	376,280	2508.9	11,477			9,325		15,147			(1,435)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	9,088	3,073,965	338.25	68,549			42,843		103,064			(17,137)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	5,000	1,691,330	338.25	51,924			42,188		64,923			(6,490)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	9,735	1,984,861	203.89	43,468			27,168		55,430			(10,867)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	3,710	756,510	203.89	22,393			18,194		26,365			(2,799)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	2,329	548,810	235.67	12,842			8,026		22,392			(3,211)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	1,094	2,745,782	2510.83	60,133			37,583		92,760			(15,033)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	3,097	7,775,324	2510.83	237,147			192,682		309,452			(29,643)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	8,123	2,753,168	338.94	61,120			38,200		88,378			(15,280)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/28/2023	11/26/2025	5,192	1,759,908	338.94	54,029			43,899		65,461			(6,754)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2023	11/27/2024	14,949	3,861,968	258.35	81,874			51,171		92,857			(20,468)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2023	11/28/2025	10,421	2,692,126	258.35	75,649			61,465		82,201			(9,456)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2023	11/27/2024	1,700	1,741,508	1024.62	36,223			22,640		99,419			(9,056)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2023	11/28/2025	1,791	1,834,757	1024.62	51,006			41,443		108,614			(6,376)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2023	11/27/2024	1,818	1,884,008	1036.51	53,694			33,559		154,253			(13,424)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2023	11/28/2025	1,749	1,812,401	1036.51	69,415			56,400		154,726			(8,677)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/28/2023	11/28/2024	360	1,638,001	4554.89	24,541			15,338		39,215			(6,135)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2023	11/27/2024	7,508	34,199,666	4554.89	1,115,038			696,899		1,872,295			(278,760)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/24/2023	11/25/2024	5,919	26,988,444	4559.34	566,202			353,876		860,796			(141,550)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2024	1,105	3,541,318	3204.24	123,172			76,982		266,459			(30,793)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2024	3,949	6,931,051	1754.97	118,839			74,274		284,888			(29,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2023	11/28/2025	1,324	2,324,101	1754.97	71,350			57,972		142,426			(8,919)				

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Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/28/2023	11/27/2024	22	780,680	35416.98	19,571			12,232		26,629			(4,893)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	11,249	2,296,466	204.14	50,522			31,576		62,342			(12,631)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	5,106	1,042,287	204.14	30,956			25,152		35,570			(3,869)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	7,170	1,693,344	236.18	39,624			24,765		66,178			(9,906)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	3,970	937,650	236.18	30,755			24,988		43,340			(3,844)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	1,757	4,419,692	2516.04	97,233			60,771		142,752			(24,308)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	1,475	3,710,185	2516.04	113,532			92,244		142,901			(14,191)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/29/2023	11/27/2024	8,951	3,047,847	340.5	67,662			42,289		88,406			(16,916)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/29/2023	11/26/2025	6,611	2,251,033	340.5	69,107			56,149		77,882			(8,638)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/29/2023	11/29/2024	16,567	4,289,886	258.94	90,946			56,841		97,045			(22,736)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/29/2023	11/28/2025	11,687	3,026,195	258.94	85,339			69,338		88,487			(10,667)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2023	11/29/2024	1,693	1,734,621	1024.34	36,080			22,550		99,473			(9,020)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2023	11/28/2025	1,212	1,241,588	1024.34	34,516			28,044		73,763			(4,315)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2023	11/29/2024	1,528	1,583,684	1036.12	45,135			28,209		130,247			(11,284)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2023	11/28/2025	1,077	1,115,415	1036.12	42,720			34,710		95,560			(5,340)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/29/2023	11/29/2024	1,933	8,794,145	4550.58	193,834			121,146		407,219			(48,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/21/2025	771	3,514,188	4556.62	203,661			165,474		277,518			(25,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/24/2023	11/26/2024	2,987	13,619,100	4559.34	288,406			180,254		470,810			(72,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2023	11/28/2025	243	1,107,571	4554.89	39,240			31,882		47,313			(4,905)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/28/2023	11/28/2024	2,510	11,430,748	4554.89	179,703			112,315		466,926			(44,926)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/28/2023	11/27/2024	231	1,052,534	4554.89	10,841			6,776		13,852			(2,710)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	10,029	45,636,907	4550.58	1,330,188			831,368		2,169,559			(332,547)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/29/2023	11/29/2024	5,866	26,691,531	4550.58	433,269			270,793		1,132,510			(108,317)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2023	11/29/2024	3,320	10,632,157	3202.33	357,471			223,420		797,707			(89,368)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/29/2023	11/29/2024	75	2,658,879	35430.42	48,047			30,030		60,875			(12,012)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/22/2024	6,019	27,428,215	4556.62	465,054			290,659		1,213,933			(116,263)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2024	4,285	19,537,978	4559.34	326,502			204,064		844,129			(81,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2023	11/28/2025	244	1,112,071	4550.58	32,302			26,245		39,615			(4,038)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	330	1,503,814	4550.58	85,515			53,447		120,414			(21,379)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/29/2023	11/29/2024	353	1,605,808	4550.58	16,540			10,337		21,127			(4,135)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2023	11/29/2024	5,456	9,567,194	1753.66	165,533			103,458		412,339			(41,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2023	11/28/2025	2,271	3,982,224	1753.66	122,652			99,655		246,406			(15,332)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/29/2023	11/29/2024	78	2,765,173	35430.42	47,269			29,543		83,895			(11,817)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	11/30/2023	11/30/2024	1,885	8,612,179	4567.8	188,737			117,960		351,453			(47,184)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	11/30/2023	11/29/2024	9,619	43,939,163	4567.8	1,250,831			781,769		2,028,439			(312,708)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/23/2024	5,025	22,898,324	4556.62	375,963			234,977		994,554			(93,991)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2024	5,070	23,117,989	4559.34	344,362			215,226		931,914			(86,091)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/22/2024	426	1,940,882	4556.62	95,579			59,737		124,513			(23,895)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/22/2023	11/22/2024	1,083	4,934,802	4556.62	51,322			32,076		65,099			(12,830)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	2,463	11,230,128	4559.34	145,252			90,782		409,886			(36,313)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2024	269	1,227,096	4559.34	71,017			44,386		96,509			(17,754)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	91	415,009	4559.34	21,705			13,566		28,751			(5,426)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/24/2023	11/22/2024	447	2,035,911	4559.34	20,970			13,106		26,844			(5,242)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/24/2023	11/25/2024	430	1,958,306	4559.34	20,171			12,607		25,779			(5,043)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/30/2023	11/30/2024	4,653	21,253,474	4567.8	347,496			217,185		904,959			(86,874)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/30/2023	11/29/2024	2,525	8,119,507	3215.95	249,736			156,085		541,377			(62,434)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	2,932	5,162,661	1760.85	93,000			58,125		215,991			(23,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2023	11/28/2025	1,005	1,769,330	1760.85	53,770			43,688		103,775			(6,721)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/30/2023	11/30/2024	50	1,809,042	35950.89	31,303			19,564		48,055			(7,826)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/30/2023	11/29/2024	77	2,774,895	35950.89	64,780			40,487		84,877			(16,195)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2023	11/29/2024	7,674	1,565,565	204.02	34,442			21,527		43,120			(8,611)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2023	11/29/2024	203	510,115	2515.41	11,172			6,982		16,569			(2,793)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	484	1,216,629	2515.41	37,107			30,150		47,047			(4,638)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/30/2023	11/27/2024	7,972	2,712,449	340.25	60,216			37,635		79,989			(15,054)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/30/2023	11/26/2025	5,894	2,005,454	340.25	61,567			50,024		70,203			(7,696)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/30/2023	11/29/2024	12,302	3,183,958	258.82	67,500			42,187		72,945			(16,875)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/30/2023	11/28/2025	6,466	1,673,611	258.82	47,028			38,211		49,364			(5,879)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/30/2023	11/29/2024	844	866,292	1025.91	18,019			11,262		48,459			(4,505)				

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Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/30/2023	11/28/2025	722	740,821	1025.91	20,595			16,733		43,135			(2,574)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/30/2023	11/29/2024	907	942,176	1038.34	26,852			16,783		75,588			(6,713)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	4,995	15,998,834	3202.9	523,798			327,374		1,142,244			(130,950)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/24/2023	11/26/2024	199	905,070	4559.34	9,322			5,826		11,908			(2,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/22/2024	2,666	8,553,798	3208	239,101			149,438		535,439			(59,775)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/25/2024	2,904	9,316,760	3208	263,521			164,701		589,261			(65,880)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2023	11/22/2024	8,066	14,162,630	1755.83	231,851			144,907		549,151			(57,963)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/26/2024	364	1,167,622	3208	31,176			19,485		71,034			(7,794)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/22/2024	1,955	3,437,646	1758.1	68,563			42,852		168,719			(17,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/24/2025	294	516,039	1758.1	15,791			12,830		30,864			(1,974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/25/2024	1,719	3,022,808	1758.1	57,765			36,103		141,008			(14,441)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/25/2025	515	905,801	1758.1	27,808			22,594		54,190			(3,476)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/26/2024	2,128	3,741,537	1758.1	71,026			44,392		173,954			(17,757)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/30/2023	11/29/2024	586	2,675,433	4567.8	27,557			17,223		35,089			(6,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2025	2,062	3,621,312	1755.83	112,623			91,506		220,109			(14,078)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	115	4,059,087	35273.03	72,148			45,093		117,121			(18,037)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2023	11/23/2024	27	950,048	35273.03	21,395			13,372		35,800			(5,349)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	137	4,837,848	35273.03	96,371			60,232		130,179			(24,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/26/2025	621	1,091,491	1758.1	33,618			27,315		65,317			(4,202)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2023	11/24/2024	28	993,060	35390.15	17,815			11,134		28,617			(4,454)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	53	1,858,773	35390.15	29,339			18,337		45,796			(7,335)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2023	11/22/2024	55	1,963,682	35390.15	37,030			23,143		48,613			(9,257)				

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Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	65	2,293,801	35390.15	38,558			24,098		49,669			(9,639)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2024	32	1,144,040	35390.15	19,558			12,224		25,240			(4,889)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	3,145	637,577	202.75	13,963			8,727		20,264			(3,491)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/22/2023	11/23/2024	1,522	6,936,946	4556.62	150,337			93,961		288,647			(37,584)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/01/2023	11/01/2024	86,907	8,690,713	100	169,500			105,938		234,113			(42,375)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/01/2023	11/01/2024	152,888	14,983,031	98	157,000			98,125		18,173			(39,250)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/08/2023	11/08/2024	82,880	8,287,958	100	161,000			100,625		197,975			(40,250)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/08/2023	11/08/2024	151,105	14,808,249	98	153,000			95,625		41,171			(38,250)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/15/2023	11/15/2024	86,150	8,615,011	100	170,500			106,563		227,935			(42,625)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/15/2023	11/15/2024	172,530	16,907,943	98	179,500			112,188		59,670			(44,875)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	138,606	13,860,568	100	253,000			158,125		322,773			(63,250)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	204,995	20,089,536	98	200,000			125,000		94,311			(50,000)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/29/2023	11/29/2024	70,976	7,097,621	100	151,500			94,688		178,261			(37,875)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/29/2023	11/29/2024	126,131	12,360,816	98	134,500			84,063		77,613			(33,625)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2024	2,792	574,901	205.93	12,648			8,959		12,743			(3,162)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2024	543	1,394,291	2566.14	30,674			21,728		28,192			(7,669)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2025	865	2,219,673	2566.14	68,366			58,396		61,878			(8,546)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	3,132	1,079,257	344.57	24,067			17,048		24,129			(6,017)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/18/2023	12/18/2024	5,560	1,467,818	264.02	31,265			22,146		18,922			(7,816)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2023	12/18/2024	1,121	1,168,637	1042.56	24,436			17,309		49,329			(6,109)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2023	12/18/2025	553	576,027	1042.56	16,302			13,924		26,910			(2,038)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2023	12/18/2024	1,397	1,483,943	1062.09	42,589			30,167		89,813			(10,647)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2023	12/18/2025	441	468,503	1062.09	18,239			15,579		31,544			(2,280)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2024	1,300	6,164,954	4740.56	108,489			76,846		192,127			(27,122)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/18/2023	12/18/2024	8,903	42,204,299	4740.56	1,172,975			830,858		1,755,089			(293,244)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	2,435	502,198	206.28	15,016			12,826		14,398			(1,877)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	4,936	1,182,948	239.66	27,799			19,691		33,959			(6,950)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	912	2,346,099	2571.8	51,614			36,560		44,739			(12,904)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	1,136	2,922,387	2571.8	90,010			76,883		78,355			(11,251)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2024	4,871	1,681,835	345.29	37,505			26,566		35,751			(9,376)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	2,576	889,411	345.29	27,483			23,475		24,639			(3,435)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2023	12/19/2024	9,666	2,556,647	264.49	54,457			38,573		31,108			(13,614)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2023	12/19/2025	5,082	1,344,080	264.49	38,037			32,490		25,897			(4,755)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2024	2,119	2,214,672	1045.21	46,265			32,771		89,032			(11,566)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2025	825	862,430	1045.21	24,355			20,803		38,823			(3,044)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2024	825	879,760	1065.87	25,214			17,860		50,720			(6,303)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2025	344	366,468	1065.87	14,234			12,158		23,777			(1,779)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	7,452	1,531,097	205.46	33,684			23,860		35,234			(8,421)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	8,028	1,649,479	205.46	36,289			25,704		38,095			(9,072)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	2,729	560,652	205.46	12,390			8,777		12,964			(3,098)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	5,690	1,169,159	205.46	34,841			29,760		35,678			(4,355)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	2,337	480,216	205.46	14,310			12,224		14,662			(1,789)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	2,870	680,236	237.02	22,380			19,116		29,804			(2,797)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	540	1,367,486	2531.15	29,948			21,213		38,434			(7,487)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	1,695	4,289,671	2531.15	131,264			112,121		150,102			(16,408)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2023	11/27/2024	7,217	2,460,639	340.96	54,626			38,694		69,216			(13,657)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2024	5,439	1,854,331	340.96	41,352			29,291		52,367			(10,338)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	3,450	1,176,156	340.96	26,346			18,662		33,241			(6,586)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2023	12/01/2025	5,748	1,959,761	340.96	60,361			51,558		66,461			(7,545)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2025	1,185	404,046	340.96	12,445			10,630		13,707			(1,556)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2025	1,748	596,089	340.96	18,419			15,733		20,229			(2,302)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	11/29/2024	12,532	3,259,617	260.11	69,104			48,949		64,870			(17,276)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/02/2024	6,423	1,670,743	260.11	35,587			25,207		33,379			(8,897)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2023	12/01/2024	1,998	9,180,593	4594.63	171,157			121,236		317,306			(42,789)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2023	12/02/2024	1,983	9,111,611	4594.63	164,141			116,267		299,226			(41,035)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2023	12/03/2024	1,511	6,942,385	4594.63	130,319			92,310		249,376			(32,580)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2025	967	2,443,441	2525.82	75,014			64,074		88,617			(9,377)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2024	2,675	913,280	341.44	20,366			14,426		25,016			(5,092)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/04/2023	12/04/2024	2,843	737,470	259.43	15,634			11,074		15,911			(3,909)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2023	12/04/2024	1,339	6,120,959	4569.78	106,006			75,088		207,015			(26,502)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/03/2024	5,609	1,459,011	260.11	31,077			22,013		29,187			(7,769)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/01/2025	5,741	1,493,190	260.11	42,108			35,967		40,097			(5,263)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/02/2025	1,678	436,592	260.11	12,312			10,516		11,730			(1,539)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/03/2025	2,902	754,937	260.11	21,289			18,185		20,294			(2,661)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2023	11/29/2024	953	980,398	1028.63	20,392			14,445		52,485			(5,098)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2023	12/01/2025	912	938,511	1028.63	26,091			22,286		52,772			(3,261)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2023	11/29/2024	490	510,648	1042.21	14,553			10,309		39,200			(3,638)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2023	12/01/2025	2,574	2,682,794	1042.21	102,751			87,766		217,508			(12,844)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	11/29/2024	9,740	44,753,216	4594.63	1,167,153			826,734		1,805,944			(291,788)				

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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 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	12/04/2023	12/04/2024	7,362	33,642,461	4569.78	938,451			664,736		1,628,749			(234,613)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2023	12/05/2025	5,115	1,329,521	259.92	37,492			32,025		36,284			(4,687)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2024	2,494	2,557,719	1025.75	53,354			37,792		143,496			(13,339)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2025	1,017	1,043,349	1025.75	29,381			25,096		60,925			(3,673)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2024	1,343	1,394,236	1038.14	39,917			28,275		112,167			(9,979)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2025	856	888,470	1038.14	34,410			29,392		74,803			(4,301)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/06/2024	5,681	1,164,325	204.94	25,615			18,144		28,850			(6,404)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	3,770	772,724	204.94	23,027			19,669		24,716			(2,878)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/06/2024	2,305	546,045	236.93	12,777			9,051		20,058			(3,194)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	978	231,678	236.93	7,622			6,511		10,227			(953)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/06/2024	897	2,268,683	2528.77	49,911			35,354		65,570			(12,478)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	609	1,538,851	2528.77	47,089			40,222		54,779			(5,886)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	8,327	2,855,547	342.93	63,679			45,106		70,762			(15,920)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	3,612	1,238,777	342.93	38,154			32,590		38,294			(4,769)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2023	12/06/2024	13,325	3,461,770	259.79	73,390			51,984		72,011			(18,347)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	2,109	9,595,883	4549.34	181,408			128,497		340,580			(45,352)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	12/02/2024	5,876	26,997,814	4594.63	605,226			428,702		924,108			(151,307)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	4,790	21,890,277	4569.78	289,014			204,719		776,424			(72,254)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2023	12/05/2025	4,024	1,045,278	259.79	29,477			25,178		28,809			(3,685)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/06/2024	971	993,625	1023.58	20,727			14,682		57,678			(5,182)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/05/2025	1,018	1,042,438	1023.58	29,334			25,056		62,579			(3,667)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/06/2024	676	700,160	1035.07	20,039			14,194		58,283			(5,010)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/05/2025	471	487,203	1035.07	18,855			16,105		42,170			(2,357)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	11,639	52,948,721	4549.34	1,679,789			1,189,850		2,788,431			(419,947)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	2,957	606,057	204.93	18,061			15,427		19,401			(2,258)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2023	12/06/2024	620	1,570,145	2531.48	34,543			24,468		44,246			(8,636)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	697	1,764,614	2531.48	53,997			46,123		61,719			(6,750)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	10,291	3,530,496	343.07	78,730			55,767		86,637			(19,683)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	8,754	3,003,204	343.07	92,499			79,009		92,211			(11,562)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/07/2023	12/06/2024	11,542	3,007,390	260.56	63,757			45,161		57,463			(15,939)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2025	5,284	1,376,883	260.56	38,828			33,166		35,835			(4,854)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/06/2024	1,147	1,178,045	1027.48	24,586			17,415		64,296			(6,146)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/05/2025	733	753,278	1027.48	21,235			18,138		43,017			(2,654)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/06/2024	9,050	41,497,451	4585.59	1,195,002			846,460		1,925,290			(298,750)				

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S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2023	12/04/2024	447	2,040,498	4569.78	20,201			14,309		26,681			(5,050)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2023	12/04/2024	2,275	7,360,343	3234.79	211,175			149,582		433,982			(52,794)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2023	12/04/2024	2,863	5,067,848	1770.09	84,757			60,036		177,844			(21,189)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/06/2024	774	804,936	1040.6	23,053			16,329		62,992			(5,763)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2023	12/07/2024	1,551	7,113,389	4585.59	157,456			111,532		296,493			(39,364)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2023	12/07/2024	5,194	23,817,768	4585.59	389,151			275,649		983,626			(97,288)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2025	1,549	365,975	236.32	12,041			10,285		16,825			(1,505)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	492	1,241,831	2526.18	27,196			19,264		36,762			(6,799)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2024	191	482,952	2526.18	10,625			7,526		14,329			(2,656)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2025	1,141	2,883,419	2526.18	88,233			75,365		104,499			(11,029)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	4,700	1,606,766	341.88	35,670			25,266		42,795			(8,918)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2024	4,394	1,502,110	341.88	33,497			23,727		40,111			(8,374)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	2,537	867,340	341.88	19,342			13,700		23,180			(4,835)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	4,256	1,455,068	341.88	44,816			38,280		47,357			(5,602)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	2,421	827,586	341.88	25,490			21,772		26,944			(3,186)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	12/03/2024	6,690	30,737,552	4594.63	773,526			547,914		1,265,183			(193,382)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2023	12/04/2025	800	1,416,193	1770.09	44,185			37,742		77,541			(5,523)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2023	12/04/2024	26	950,275	36204.44	15,407			10,913		23,313			(3,852)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2023	12/04/2024	49	1,779,521	36204.44	31,268			22,148		39,125			(7,817)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2024	1,130	5,161,423	4567.18	88,821			62,915		167,870			(22,205)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2024	7,471	34,119,876	4567.18	849,825			601,959		1,317,484			(212,456)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/07/2023	12/06/2024	465	2,134,270	4585.59	21,556			15,269		27,793			(5,389)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2023	12/06/2024	2,137	6,908,320	3232.57	203,897			144,427		425,563			(50,974)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	6,649	2,273,056	341.88	70,237			59,994		74,031			(8,780)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/06/2024	5,466	1,421,597	260.1	30,138			21,348		28,584			(7,534)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/09/2024	5,095	1,325,296	260.1	28,229			19,995		26,749			(7,057)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/10/2024	2,548	662,768	260.1	14,117			10,000		13,393			(3,529)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/08/2025	2,921	759,816	260.1	21,427			18,302		20,497			(2,678)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/10/2025	2,466	641,524	260.1	18,155			15,508		17,325			(2,269)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2023	12/06/2024	833	857,449	1029.4	17,861			12,651		45,361			(4,465)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2024	5,769	26,504,799	4594.63	424,259			300,517		1,104,557			(106,065)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	5,531	25,414,910	4594.63	370,378			262,351		984,760			(92,595)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	4,264	19,589,217	4594.63	265,983			188,405		714,821			(66,496)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2024	9,464	1,936,045	204.58	42,593			30,170		50,103			(10,648)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2024	672	1,697,506	2527.79	37,345			26,453		49,472			(9,336)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2025	1,918	4,848,959	2527.79	148,863			127,154		173,707			(18,608)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	7,727	2,642,882	342.03	58,936			41,747		69,617			(14,734)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	3,008	1,028,879	342.03	31,792			27,156		33,212			(3,974)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2023	12/05/2024	13,156	3,419,607	259.92	72,838			51,593		70,022			(18,209)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2025	417	1,895,830	4549.34	104,957			89,651		155,794			(13,120)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/06/2024	7,248	32,971,821	4549.34	548,874			388,786		1,425,833			(137,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2023	12/06/2024	3,846	6,799,545	1768.06	130,163			92,199		289,031			(32,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2023	12/05/2025	1,139	2,014,228	1768.06	62,240			53,163		112,062			(7,780)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/07/2024	16	565,278	36117.38	13,284			9,410		20,437			(3,321)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/06/2024	64	2,302,834	36117.38	51,324			36,354		66,324			(12,831)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2023	12/08/2024	2,104	9,686,800	4604.37	177,056			125,415		329,628			(44,264)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2023	12/09/2024	1,730	7,966,384	4604.37	137,831			97,630		258,094			(34,458)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2023	12/10/2024	1,230	5,661,704	4604.37	113,088			80,104		235,154			(28,272)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2024	8,340	38,401,944	4604.37	946,085			670,143		1,429,083			(236,521)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2023	12/11/2024	1,302	1,342,777	1030.94	27,930			19,784		69,299			(6,982)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2023	12/11/2025	441	454,918	1030.94	12,647			10,802		24,851			(1,581)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2023	12/11/2024	945	987,852	1045.53	28,154			19,942		73,090			(7,038)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2023	12/11/2025	630	659,018	1045.53	25,240			21,559		51,893			(3,155)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/11/2023	12/11/2024	1,120	5,175,821	4622.44	97,489			69,055		190,929			(24,372)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	12/01/2024	220	1,008,735	4594.63	53,362			37,798		73,460			(13,341)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	12/03/2024	192	881,427	4594.63	49,448			35,026		64,747			(12,362)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/01/2023	11/29/2024	910	4,180,312	4594.63	42,639			30,203		54,545			(10,660)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/01/2023	12/02/2024	444	2,038,249	4594.63	20,790			14,726		26,552			(5,198)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/01/2023	12/03/2024	421	1,932,607	4594.63	19,713			13,963		25,163			(4,928)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2025	97	444,318	4567.18	10,148			8,668		12,481			(1,268)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/05/2023	12/05/2024	4,713	21,525,204	4567.18	279,716			198,132		775,261			(69,929)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/05/2023	12/05/2024	467	2,132,582	4567.18	21,752			15,408		27,884			(5,438)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	2,137	6,886,631	3222.74	195,667			138,598		430,337			(48,917)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/11/2023	12/11/2024	6,742	31,163,183	4622.44	840,758			595,537		1,375,392			(210,190)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2024	6,902	2,364,272	342.57	52,723			37,346		60,402			(13,181)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	4,087	1,399,988	342.57	43,120			36,831		44,152			(5,390)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/12/2023	12/12/2024	13,703	3,577,737	261.09	75,848			53,726		64,910			(18,962)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/12/2023	12/12/2025	8,472	2,211,817	261.09	62,373			53,277		55,513			(7,797)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2024	2,332	2,409,867	1033.18	50,366			35,676		119,814			(12,592)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2025	986	1,018,337	1033.18	28,615			24,442		54,012			(3,577)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2024	2,762	2,896,544	1048.71	82,841			58,679		206,471			(20,710)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2025	457	479,227	1048.71	18,498			15,801		36,638			(2,312)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	11/29/2024	3,959	12,792,623	3231.56	365,632			258,990		763,647			(91,408)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/02/2024	2,971	9,599,545	3231.56	258,024			182,767		552,043			(64,506)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2024	2,798	4,933,200	1763.22	91,279			64,656		208,485			(22,820)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2025	1,369	2,413,405	1763.22	73,877			63,103		139,320			(9,235)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	12	420,275	36124.56	4,879			3,456		6,777			(1,220)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	53	1,930,232	36124.56	33,908			24,018		42,548			(8,477)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/06/2024	584	2,655,801	4549.34	132,562			93,898		163,273			(33,140)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/06/2023	12/06/2024	506	2,304,146	4549.34	23,272			16,484		30,211			(5,818)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	3,650	11,768,450	3224.13	397,747			281,737		824,953			(99,437)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	3,358	684,511	203.84	15,059			10,667		19,382			(3,765)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2024	5,771	1,176,261	203.84	25,878			18,330		33,392			(6,469)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2024	2,470	503,416	203.84	11,125			7,881		14,303			(2,781)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2025	3,641	742,259	203.84	22,045			18,830		26,086			(2,756)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2025	3,176	647,385	203.84	19,292			16,479		22,770			(2,412)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	2,687	634,958	236.32	14,858			10,524		24,618			(3,715)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/08/2023	12/09/2024	6,408	29,505,981	4604.37	667,802			473,026		1,019,933			(166,950)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2023	12/13/2024	10,189	2,098,996	206.01	46,178			32,709		45,764			(11,544)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	3,096	637,762	206.01	18,942			16,179		18,654			(2,368)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/03/2024	2,127	6,874,671	3231.56	185,616			131,478		395,910			(46,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2023	12/06/2024	5,553	9,794,039	1763.71	166,833			118,173		371,894			(41,708)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/08/2023	12/10/2024	6,846	31,522,422	4604.37	794,815			562,994		1,291,311			(198,704)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2023	12/11/2024	5,501	25,425,986	4622.44	384,924			272,655		971,397			(96,231)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/11/2023	12/11/2024	578	2,671,851	4622.44	27,253			19,304		34,444			(6,813)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2023	12/13/2024	4,766	1,137,103	238.6	26,608			18,847		35,981			(6,652)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	2,034	485,367	238.6	15,969			13,640		19,225			(1,996)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2023	12/13/2024	1,519	3,882,977	2556.01	85,425			60,510		86,646			(21,356)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	1,777	4,543,109	2556.01	139,019			118,746		135,351			(17,377)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	9,634	3,313,655	343.95	73,895			52,342		76,992			(18,474)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	2,003	688,885	343.95	21,218			18,123		20,323			(2,652)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2023	12/13/2024	18,967	4,991,118	263.15	105,812			74,950		70,997			(26,453)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2023	12/12/2025	8,274	2,177,196	263.15	61,397			52,443		46,510			(7,675)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/13/2024	2,617	2,720,559	1039.65	56,860			40,276		120,879			(14,215)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2023	12/13/2024	15,918	3,284,719	206.35	72,264			51,187		68,504			(18,066)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	5,499	1,134,631	206.35	33,925			28,978		32,204			(4,241)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2023	12/13/2024	310	797,362	2570.87	17,542			12,426		15,228			(4,385)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	403	1,035,500	2570.87	31,893			27,242		27,826			(3,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	11/29/2024	3,174	5,615,885	1769.13	93,839			66,469		199,082			(23,460)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/01/2025	333	589,960	1769.13	18,289			15,622		32,512			(2,286)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/02/2024	1,222	2,162,051	1769.13	41,027			29,061		89,784			(10,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/03/2024	3,034	5,366,848	1769.13	106,046			75,116		232,748			(26,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2023	12/05/2025	1,490	2,628,286	1763.71	78,497			67,049		143,635			(9,812)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2023	12/06/2024	92	3,304,095	36054.43	65,105			46,116		106,807			(16,276)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2023	12/06/2024	58	2,085,613	36054.43	44,641			31,620		56,452			(11,160)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2024	5,866	27,011,168	4604.37	414,603			293,677		1,057,894			(103,651)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	2,108	6,830,064	3239.48	194,007			137,422		393,100			(48,502)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/11/2023	12/11/2024	3,889	6,887,312	1770.77	133,504			94,565		286,168			(33,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/11/2023	12/11/2025	1,194	2,115,182	1770.77	64,600			55,179		115,463			(8,075)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	13	478,330	36404.93	5,204			3,686		7,598			(1,301)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/12/2025	1,320	1,372,263	1039.65	38,561			32,937		66,667			(4,820)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/13/2024	691	730,737	1057.92	20,899			14,804		46,556			(5,225)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/12/2025	691	730,881	1057.92	28,285			24,160		51,181			(3,536)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/13/2023	12/13/2024	2,537	11,944,074	4707.09	231,363			163,882		409,190			(57,841)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	11,258	3,884,130	345.01	86,616			61,353		83,657			(21,654)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	7,070	2,439,227	345.01	75,372			64,380		68,300			(9,422)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/14/2023	12/13/2024	18,293	4,831,466	264.11	102,910			72,895		60,928			(25,728)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/14/2023	12/12/2025	9,695	2,560,462	264.11	72,461			61,894		50,617			(9,058)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/13/2024	871	906,403	1041.09	18,944			13,419		39,240			(4,736)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/12/2025	614	638,888	1041.09	18,081			15,444		30,425			(2,260)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/13/2024	1,010	1,070,725	1059.98	30,730			21,767		66,464			(7,682)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/12/2025	387	410,640	1059.98	15,974			13,644		28,185			(1,997)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2023	12/14/2024	1,715	8,092,241	4719.55	157,235			111,375		274,814			(39,309)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/14/2023	12/13/2024	8,696	41,039,371	4719.55	1,062,292			752,457		1,565,092			(265,573)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/04/2025	836	1,479,433	1769.13	46,010			39,301		81,607			(5,751)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/01/2024	56	2,041,008	36245.5	38,753			27,450		60,617			(9,688)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/02/2024	40	1,460,976	36245.5	26,769			18,961		41,633			(6,692)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/03/2024	18	661,164	36245.5	7,504			5,315		10,661			(1,876)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	11/29/2024	100	3,633,952	36245.5	72,680			51,482		92,270			(18,170)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2024	4,724	21,749,767	4604.37	309,792			219,436		800,245			(77,448)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	43	1,573,628	36404.93	25,260			17,892		31,680			(6,315)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/12/2023	12/12/2024	1,399	6,496,980	4643.7	110,825			78,501		205,891			(27,706)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	12/12/2023	12/12/2024	7,644	35,496,747	4643.7	973,546			689,595		1,556,272			(243,387)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2025	5,548	1,141,790	205.82	34,140			29,161		34,012			(4,267)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	357	915,662	2566.96	20,145			14,269		18,233			(5,036)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	191	489,984	2566.96	10,780			7,636		9,796			(2,695)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2025	903	2,318,181	2566.96	71,400			60,987		64,142			(8,925)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	6,959	2,400,004	344.86	53,520			37,910		52,256			(13,380)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	5,667	1,954,218	344.86	43,774			31,007		42,698			(10,944)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	3,089	1,065,244	344.86	23,861			16,902		23,301			(5,965)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	8,263	2,849,428	344.86	88,332			75,450		80,489			(11,042)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	5,930	2,044,949	344.86	63,393			54,149		57,790			(7,924)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/02/2024	72	2,603,403	36245.5	44,467			31,498		55,751			(11,117)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/03/2024	64	2,316,533	36245.5	40,925			28,989		51,419			(10,231)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2024	5,371	24,730,860	4604.37	368,794			261,229		945,082			(92,198)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	7,209	1,472,958	204.31	32,405			22,954		39,653			(8,101)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2025	3,891	794,951	204.31	23,610			20,167		26,909			(2,951)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	2,971	702,698	236.48	16,443			11,647		26,966			(4,111)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	697	1,767,310	2535.12	38,881			27,541		48,363			(9,720)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2025	1,545	3,916,906	2535.12	119,857			102,378		134,185			(14,982)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2023	12/13/2024	10,320	48,574,997	4707.09	1,434,073			1,015,801		2,131,274			(358,518)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/14/2023	12/14/2024	6,057	28,585,826	4719.55	468,844			332,098		1,128,354			(117,211)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	2,989	1,030,638	344.86	31,950			27,290		29,139			(3,994)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2023	12/13/2024	8,971	2,369,183	264.1	50,227			35,577		29,933			(12,557)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2023	12/16/2024	6,666	1,760,361	264.1	37,496			26,559		22,381			(9,374)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2023	12/17/2024	3,046	804,545	264.1	17,137			12,139		10,250			(4,284)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2023	12/15/2025	8,254	2,179,833	264.1	61,689			52,693		43,243			(7,711)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2023	12/16/2025	5,062	1,336,975	264.1	37,970			32,433		26,543			(4,746)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2023	12/17/2025	1,729	456,671	264.1	12,969			11,078		9,073			(1,621)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2023	12/13/2024	1,097	1,140,714	1040.26	23,841			16,887		50,131			(5,960)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2023	12/15/2025	399	414,591	1040.26	11,733			10,022		19,985			(1,467)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2023	12/06/2024	9,179	1,881,153	204.93	41,385			29,315		46,670			(10,346)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/08/2023	12/08/2024	238	1,096,299	4604.37	60,122			42,586		78,596			(15,031)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/08/2023	12/06/2024	541	2,490,633	4604.37	25,404			17,995		32,313			(6,351)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/08/2023	12/09/2024	504	2,320,472	4604.37	23,669			16,765		30,058			(5,917)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/08/2023	12/10/2024	456	2,097,344	4604.37	21,393			15,153		27,153			(5,348)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/06/2024	3,586	11,585,454	3230.53	344,343			243,909		714,173			(86,086)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	12/12/2023	12/12/2025	142	657,589	4643.7	15,092			12,891		18,118			(1,886)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	5,070	23,541,526	4643.7	339,661			240,593		828,785			(84,915)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/13/2024	470	2,216,918	4719.55	22,391			15,860		27,909			(5,598)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/14/2023	12/13/2024	2,647	8,687,660	3282.06	240,347			170,246		412,870			(60,087)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2023	12/13/2024	496	525,157	1058.8	15,072			10,676		33,089			(3,768)				

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Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2023	12/15/2025	390	412,760	1058.8	16,056			13,715		28,677			(2,007)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/15/2024	2,007	9,471,217	4719.19	196,212			138,983		335,241			(49,053)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/16/2024	1,896	8,948,374	4719.19	156,670			110,975		273,271			(39,168)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/17/2024	1,541	7,272,268	4719.19	137,596			97,464		239,868			(34,399)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/09/2024	2,505	8,092,951	3230.53	213,132			150,968		462,188			(53,283)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2024	373	1,731,515	4643.7	17,835			12,633		22,208			(4,459)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2023	12/12/2024	2,504	8,128,826	3246.91	229,712			162,713		451,208			(57,428)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/14/2023	12/13/2024	4,451	7,982,334	1793.24	153,955			109,051		262,225			(38,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/14/2023	12/12/2025	1,299	2,329,976	1793.24	71,411			60,997		106,238			(8,926)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWD171265Z06	12/14/2023	12/14/2024	44	1,623,398	37248.35	27,404			19,411		37,931			(6,851)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/13/2024	9,413	44,423,844	4719.19	1,054,658			747,050		1,489,029			(263,665)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2024	5,410	25,648,529	4740.56	368,312			260,887		857,335			(92,078)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2024	1,242	5,920,115	4768.37	100,447			71,150		169,898			(25,112)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	6,904	32,921,199	4768.37	994,378			704,351		1,478,071			(248,595)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	2,835	579,507	204.39	12,749			9,031		15,334			(3,187)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	1,686	398,253	236.17	9,319			6,601		15,625			(2,330)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	312	787,038	2525.82	17,315			12,265		23,342			(4,329)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/10/2024	1,888	6,098,226	3230.53	174,043			123,280		366,806			(43,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/06/2024	2,156	3,808,506	1766.68	59,744			42,319		128,766			(14,936)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/08/2025	937	1,655,643	1766.68	50,994			43,557		93,178			(6,374)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/09/2024	2,855	5,043,774	1766.68	96,910			68,644		218,695			(24,227)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2023	12/12/2024	3,039	5,393,778	1774.57	103,723			73,471		216,625			(25,931)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2023	12/12/2025	1,804	3,201,454	1774.57	97,964			83,678		169,725			(12,246)				

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Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/12/2023	12/12/2024	18	665,511	36577.94	7,720			5,468		10,476			(1,930)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/12/2023	12/12/2024	49	1,787,990	36577.94	30,876			21,870		37,720			(7,719)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2023	12/12/2025	197	927,744	4707.09	55,800			47,663		77,560			(6,975)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/13/2024	6,064	28,545,605	4707.09	492,266			348,689		1,146,906			(123,067)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/14/2023	12/13/2024	60	2,244,677	37248.35	50,106			35,492		58,988			(12,527)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/18/2023	12/18/2024	392	1,856,047	4740.56	19,117			13,541		23,176			(4,779)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/18/2023	12/18/2024	2,534	8,300,550	3275.07	228,095			161,567		407,346			(57,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/09/2025	499	880,999	1766.68	27,135			23,178		49,597			(3,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/10/2024	2,997	5,294,589	1766.68	105,419			74,672		238,155			(26,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/10/2025	1,093	1,930,357	1766.68	59,648			50,949		108,704			(7,456)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/08/2023	12/08/2024	42	1,535,599	36247.87	25,802			18,276		42,772			(6,451)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/08/2023	12/09/2024	29	1,058,814	36247.87	16,187			11,465		26,304			(4,047)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	9,098	1,872,473	205.82	41,194			29,179		41,839			(10,299)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	5,530	1,138,269	205.82	25,156			17,819		25,527			(6,289)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	3,888	800,128	205.82	17,683			12,525		17,965			(4,421)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/16/2024	6,367	30,047,176	4719.19	740,263			524,353		1,086,747			(185,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2023	12/18/2024	3,853	6,891,334	1788.34	130,156			92,194		235,796			(32,539)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2023	12/18/2025	1,229	2,198,383	1788.34	68,809			58,775		104,630			(8,601)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2023	12/18/2024	44	1,637,457	37306.02	18,895			13,384		24,524			(4,724)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	4,680	22,318,032	4768.37	324,780			230,053		776,725			(81,195)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/19/2023	12/19/2024	376	1,790,572	4768.37	18,443			13,064		22,173			(4,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2024	3,918	7,022,539	1792.42	126,164			89,366		214,964			(31,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2025	832	1,490,579	1792.42	45,740			39,070		68,633			(5,717)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	54	2,013,490	37557.92	33,200			23,517		38,999			(8,300)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	8,138	1,675,254	205.86	37,023			26,225		37,558			(9,256)				

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Dow Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/08/2023	12/10/2024	26	945,510	36247.87	14,686			10,402		23,928			(3,671)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/08/2023	12/06/2024	78	2,841,218	36247.87	54,124			38,338		66,153			(13,531)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/08/2023	12/09/2024	56	2,016,251	36247.87	36,357			25,753		44,053			(9,089)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/08/2023	12/10/2024	53	1,938,323	36247.87	35,635			25,241		43,294			(8,909)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/13/2023	12/13/2024	374	1,760,851	4707.09	84,236			59,667		88,852			(21,059)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/13/2023	12/13/2024	236	1,108,885	4707.09	11,422			8,090		14,004			(2,855)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	3,457	11,314,458	3273.35	370,443			262,397		630,122			(92,611)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/17/2024	6,751	31,857,144	4719.19	846,232			599,415		1,285,375			(211,558)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2023	12/18/2024	65	2,410,643	37306.02	38,220			27,072		44,534			(9,555)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2024	1,977	6,491,779	3283.05	192,186			136,132		324,476			(48,047)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	2,899	596,784	205.86	17,844			15,242		17,752			(2,230)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	1,968	470,285	238.99	15,566			13,296		18,198			(1,946)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	570	1,461,989	2566.8	32,164			22,783		29,434			(8,041)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	857	2,199,971	2566.8	67,759			57,878		61,084			(8,470)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	9,024	3,109,431	344.56	69,340			49,116		69,721			(17,335)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	7,822	2,695,127	344.56	83,279			71,135		77,399			(10,410)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2023	12/20/2024	13,398	3,534,952	263.84	75,294			53,334		46,797			(18,824)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2023	12/19/2025	11,168	2,946,642	263.84	83,390			71,229		59,862			(10,424)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	1,069	1,110,361	1038.26	23,240			16,462		50,658			(5,810)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/19/2025	714	741,309	1038.26	20,986			17,926		36,760			(2,623)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	682	720,083	1055.97	20,681			14,649		47,095			(5,170)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/19/2025	366	386,779	1055.97	15,065			12,868		27,639			(1,883)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/21/2023	12/20/2024	12,152	4,195,456	345.24	93,559			66,271		89,611			(23,390)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	11,615	4,010,057	345.24	124,312			106,183		111,366			(15,539)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2023	12/20/2024	18,325	4,847,432	264.53	103,250			73,136		58,820			(25,813)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2023	12/19/2025	8,487	2,245,050	264.53	63,759			54,461		43,122			(7,970)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/20/2024	795	829,330	1043.07	17,341			12,283		34,703			(4,335)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/19/2025	543	566,174	1043.07	16,045			13,705		26,268			(2,006)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/20/2024	613	651,863	1062.82	18,708			13,252		39,112			(4,677)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/19/2025	341	362,241	1062.82	14,120			12,061		24,221			(1,765)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	6,885	1,420,168	206.28	31,244			22,131		30,127			(7,811)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2023	12/21/2024	1,557	7,388,492	4746.75	165,390			117,151		280,137			(41,347)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/21/2023	12/20/2024	8,818	41,855,907	4746.75	1,286,976			911,608		1,907,625			(321,744)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/21/2023	12/21/2024	6,768	32,126,639	4746.75	499,198			353,599		1,133,591			(124,800)				

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S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024	450	2,135,416	4746.75	21,568			15,277		26,592			(5,392)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2023	12/20/2024	2,147	7,037,309	3277.22	194,225			137,576		351,882			(48,556)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2023	12/20/2024	4,422	7,908,781	1788.7	144,333			102,236		260,107			(36,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2023	12/19/2025	1,513	2,705,628	1788.7	83,874			71,643		128,445			(10,484)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/21/2023	12/21/2024	13	498,684	37404.35	11,629			8,237		16,156			(2,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2023	12/13/2024	5,935	10,616,801	1788.75	193,646			137,166		344,206			(48,411)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2024	5,856	27,636,831	4719.19	421,539			298,590		1,037,464			(105,385)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/21/2023	12/20/2024	67	2,523,436	37404.35	56,515			40,031		68,376			(14,129)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/20/2024	11,919	2,460,840	206.46	54,138			38,348		51,059			(13,535)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2024	4,900	1,011,645	206.46	22,357			15,836		21,073			(5,589)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	3,069	633,714	206.46	19,011			16,239		17,912			(2,376)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	2,724	653,752	240.01	21,639			18,483		23,610			(2,705)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/20/2024	943	2,425,759	2572.15	53,367			37,801		46,151			(13,342)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2024	291	748,329	2572.15	16,538			11,714		14,297			(4,135)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	477	1,226,539	2572.15	37,900			32,373		32,866			(4,738)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	8,836	3,051,306	345.33	68,044			48,198		64,752			(17,011)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	3,126	1,079,653	345.33	24,184			17,130		22,993			(6,046)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	8,022	2,770,265	345.33	85,878			73,354		76,698			(10,735)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	1,950	673,329	345.33	20,873			17,829		18,650			(2,609)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2023	12/22/2024	1,878	8,930,264	4754.63	179,340			127,032		317,039			(44,835)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2023	12/23/2024	1,784	8,480,496	4754.63	158,886			112,544		273,925			(39,721)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2023	12/12/2025	1,583	2,831,198	1788.75	87,484			74,726		133,971			(10,936)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2023	12/13/2024	136	5,037,242	37090.24	82,143			58,184		121,105			(20,536)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2023	12/13/2024	97	3,595,501	37090.24	66,868			47,365		76,751			(16,717)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	5,914	27,907,346	4719.19	424,393			300,612		1,013,645			(106,098)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2023	12/20/2024	14,386	3,806,307	264.58	81,074			57,428		45,866			(20,269)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2023	12/23/2024	6,848	1,811,765	264.58	38,591			27,335		21,973			(9,648)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2023	12/22/2025	4,195	1,109,873	264.58	31,520			26,924		21,273			(3,940)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2023	12/20/2024	1,089	1,136,578	1043.82	23,743			16,818		46,906			(5,936)				

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

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Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/22/2025	658	687,284	1043.82	19,498			16,655		31,575			(2,437)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/20/2024	556	591,637	1063.89	16,962			12,015		35,013			(4,241)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/24/2024	610	2,901,799	4754.63	54,467			38,581		108,103			(13,617)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/20/2024	10,348	49,200,754	4754.63	1,367,405			968,578		1,949,860			(341,851)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/26/2023	12/26/2024	405	1,933,858	4774.75	27,487			19,470		43,874			(6,872)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2023	12/26/2024	3,197	15,267,096	4774.75	384,753			272,533		571,894			(96,188)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/26/2023	12/26/2024	252	1,205,336	4774.75	12,222			8,657		14,845			(3,056)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/26/2023	12/26/2024	728	2,396,160	3292.88	74,038			52,443		122,035			(18,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2023	12/26/2024	645	1,157,681	1795.89	24,659			17,467		42,154			(6,165)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2023	12/26/2025	790	1,417,889	1795.89	43,813			37,423		63,625			(5,477)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/26/2023	12/26/2024	20	751,466	37545.33	7,966			5,642		8,595			(1,991)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	11,413	2,367,116	207.41	52,313			37,055		43,717			(13,078)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	3,976	811,029	204	17,843			12,639		22,633			(4,461)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	4,481	1,058,400	236.21	34,716			29,653		49,055			(4,339)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	435	1,101,895	2531.61	24,242			17,171		31,138			(6,060)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	892	2,257,126	2531.61	69,068			58,996		79,079			(8,634)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	2,884	986,303	341.96	21,995			15,579		26,240			(5,499)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/11/2023	12/11/2024	6,125	1,596,424	260.63	33,844			23,973		30,471			(8,461)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/11/2023	12/11/2025	2,903	756,517	260.63	21,334			18,223		19,651			(2,667)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	5,681	26,810,749	4719.19	422,539			299,298		908,398			(105,635)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2024	2,300	10,982,529	4774.75	143,472			101,626		353,440			(35,868)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	2,594	537,919	207.41	16,138			13,784		13,998			(2,017)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	1,210	291,616	241.05	6,853			4,854		7,338			(1,713)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	1,556	4,016,736	2581.65	88,368			62,594		69,689			(22,092)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	3,502	9,040,634	2581.65	278,452			237,844		227,082			(34,806)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/27/2023	12/27/2024	7,244	2,509,248	346.39	56,207			39,813		49,729			(14,052)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/27/2023	12/23/2025	4,283	1,483,489	346.39	45,840			39,155		38,977			(5,730)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/27/2023	12/27/2024	17,689	4,699,644	265.68	100,102			70,906		49,929			(25,026)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/27/2023	12/26/2025	16,023	4,257,015	265.68	120,899			103,268		74,783			(15,112)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2023	12/27/2024	2,525	2,640,805	1046.04	55,193			39,095		104,838			(13,798)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/27/2023	12/27/2024	1,702	8,140,011	4781.58	167,603			118,719		285,420			(41,901)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2023	12/27/2024	10,467	50,048,583	4781.58	1,515,663			1,073,594		2,182,464			(378,916)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	383	1,805,762	4719.19	100,211			70,983		91,754			(25,053)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/15/2023	12/13/2024	565	2,664,691	4719.19	27,713			19,630		33,549			(6,928)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/15/2023	12/16/2024	766	3,612,973	4719.19	37,575			26,616		45,416			(9,394)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/15/2023	12/17/2024	350	1,653,291	4719.19	17,194			12,179		20,771			(4,299)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/15/2023	12/13/2024	4,472	14,632,499	3271.73	405,732			287,393		730,535			(101,433)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/23/2024	6,622	31,486,474	4754.63	800,148			566,771		1,141,546			(200,037)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2023	12/26/2025	2,228	2,330,747	1046.04	65,960			56,341		103,873			(8,245)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2023	12/27/2024	1,764	1,881,861	1067.09	54,009			38,257		107,117			(13,502)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2023	12/26/2025	1,722	1,837,099	1067.09	71,647			61,198		117,976			(8,956)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	328	1,568,001	4781.58	73,339			62,643		92,665			(9,167)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/27/2023	12/27/2024	5,707	27,288,497	4781.58	469,153			332,316		1,022,120			(117,288)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/27/2023	12/27/2024	306	1,464,470	4781.58	72,029			51,021		66,681			(18,007)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/27/2023	12/27/2024	2,289	7,542,364	3295.08	235,477			166,796		386,289			(58,869)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/27/2023	12/27/2024	5,220	9,378,612	1796.81	155,633			110,240		247,722			(38,908)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/27/2023	12/27/2024	99	3,740,628	37656.52	70,852			50,187		80,429			(17,713)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/15/2023	12/16/2024	3,363	11,003,135	3271.73	297,960			211,055		541,315			(74,490)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/27/2023	12/27/2024	329	1,572,984	4781.58	16,044			11,365		19,325			(4,011)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/27/2023	12/26/2025	1,950	3,503,718	1796.81	107,851			92,123		156,021			(13,481)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/27/2023	12/27/2024	77	2,909,372	37656.52	49,197			34,848		66,823			(12,299)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	16,579	3,433,800	207.12	75,887			53,753		65,933			(18,972)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	6,694	1,386,542	207.12	41,596			35,530		37,037			(5,200)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	2,575	620,201	240.85	20,529			17,535		21,154			(2,566)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	606	1,562,784	2577.28	34,381			24,353		28,427			(8,595)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	903	2,328,509	2577.28	71,718			61,259		60,330			(8,965)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/28/2023	12/27/2024	14,157	4,902,521	346.29	109,326			77,439		97,872			(27,332)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/28/2023	12/23/2025	16,066	5,563,424	346.29	171,910			146,840		146,908			(21,489)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/28/2023	12/27/2024	23,126	6,134,392	265.26	130,663			92,553		68,802			(32,666)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/28/2023	12/26/2025	18,246	4,839,996	265.26	137,456			117,410		88,016			(17,182)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/28/2023	12/28/2024	2,195	10,499,257	4783.35	209,451			148,361		353,870			(52,363)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/27/2024	11,143	53,299,102	4783.35	1,523,498			1,079,145		2,178,847			(380,875)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/15/2023	12/17/2024	2,186	7,153,413	3271.73	189,410			134,165		345,605			(47,352)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/24/2024	3,832	18,218,064	4754.63	502,111			355,662		775,842			(125,528)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2023	12/27/2024	945	988,995	1046.17	20,670			14,641		39,167			(5,168)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2023	12/26/2025	780	815,847	1046.17	23,088			19,721		36,292			(2,886)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2023	12/27/2024	1,270	1,355,131	1067.28	38,892			27,549		76,944			(9,723)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2023	12/26/2025	764	815,245	1067.28	31,795			27,158		52,255			(3,974)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	2,734	945,523	345.79	29,311			25,037		25,671			(3,664)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	1,337	462,263	345.79	14,330			12,240		12,556			(1,791)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/29/2023	12/27/2024	11,818	3,131,878	265.01	66,709			47,252		36,268			(16,677)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/29/2023	12/30/2024	5,027	1,332,227	265.01	28,376			20,100		15,529			(7,094)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/29/2023	12/29/2025	7,599	2,013,858	265.01	57,194			48,853		37,470			(7,149)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/29/2023	12/30/2025	1,683	445,958	265.01	12,665			10,818		8,304			(1,583)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	681	711,704	1044.77	14,875			10,536		28,930			(3,719)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/29/2025	341	355,879	1044.77	10,071			8,603		16,159			(1,259)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	398	423,761	1065.29	12,162			8,615		24,692			(3,040)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2024	2,344	11,182,133	4769.83	199,842			141,555		345,133			(49,960)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	1,937	9,240,032	4769.83	166,509			117,944		280,979			(41,627)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/27/2024	7,901	37,688,344	4769.83	1,071,833			759,215		1,518,021			(267,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/13/2024	2,188	3,910,428	1787.32	73,611			52,141		134,043			(18,403)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/15/2025	398	710,918	1787.32	22,181			18,946		34,077			(2,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/16/2024	2,719	4,858,964	1787.32	87,794			62,188		159,267			(21,949)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/16/2025	566	1,011,592	1787.32	31,562			26,959		48,509			(3,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/17/2024	2,795	4,996,119	1787.32	95,472			67,626		174,563			(23,868)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/22/2024	7,340	34,899,754	4754.63	501,424			355,176		1,183,305			(125,356)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/29/2024	1,681	8,019,489	4769.83	165,789			117,434		290,842			(41,447)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2024	8,630	41,163,057	4769.83	995,335			705,029		1,415,586			(248,834)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	6,954	33,170,662	4769.83	905,143			641,143		1,345,065			(226,286)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/29/2024	6,453	30,777,389	4769.83	463,888			328,587		1,041,702			(115,972)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2024	7,453	35,549,511	4769.83	500,485			354,510		1,131,867			(125,121)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	4,710	22,465,130	4769.83	323,076			228,846		729,412			(80,769)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/17/2025	789	1,409,798	1787.32	44,127			37,692		67,631			(5,516)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/15/2024	35	1,319,517	37305.16	20,437			14,476		28,016			(5,109)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/16/2024	64	2,378,652	37305.16	37,409			26,498		52,714			(9,352)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/17/2024	29	1,064,797	37305.16	18,620			13,189		27,596			(4,655)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/23/2024	6,531	31,053,365	4754.63	445,016			315,219		1,049,147			(111,254)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/26/2025	160	764,577	4783.35	17,520			14,965		20,249			(2,190)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2023	12/28/2024	9,212	44,064,670	4783.35	683,967			484,476		1,498,285			(170,992)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/29/2025	183	872,425	4769.83	20,034			17,113		23,172			(2,504)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/29/2024	447	2,132,669	4769.83	111,266			78,813		117,646			(27,816)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	427	2,035,083	4769.83	20,554			14,559		25,089			(5,139)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/30/2024	804	3,836,785	4769.83	38,752			27,449		47,230			(9,688)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/31/2024	559	2,665,303	4769.83	26,920			19,068		32,793			(6,730)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/27/2024	3,218	10,602,923	3294.65	280,698			198,828		479,328			(70,175)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2024	5,221	17,200,713	3294.65	452,174			320,290		774,164			(113,044)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	3,637	11,984,149	3294.65	314,703			222,915		538,839			(78,676)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/13/2024	62	2,311,701	37305.16	43,720			30,969		52,640			(10,930)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/16/2024	75	2,797,013	37305.16	47,598			33,716		56,090			(11,900)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/17/2024	29	1,086,528	37305.16	18,563			13,149		21,872			(4,641)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/24/2024	3,387	16,105,681	4754.63	218,842			155,013		526,456			(54,710)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2023	12/27/2024	746	3,566,933	4783.35	36,383			25,771		43,798			(9,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/27/2024	4,537	14,957,118	3296.45	406,007			287,588		681,514			(101,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/27/2024	2,706	4,860,350	1796.03	91,082			64,516		150,816			(22,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/29/2025	441	792,453	1796.03	24,438			20,874		35,565			(3,055)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2024	3,775	6,780,657	1796.03	133,563			94,607		222,371			(33,391)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2024	57	2,146,090	37689.54	32,386			22,940		44,229			(8,097)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	18	683,218	37689.54	15,163			10,741		21,299			(3,791)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/27/2024	70	2,624,776	37689.54	51,064			36,170		56,944			(12,766)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2024	73	2,769,330	37689.54	52,018			36,846		57,608			(13,005)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	95	3,590,197	37689.54	62,474			44,252		68,377			(15,618)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	12/20/2023	12/20/2024	2,664	12,517,882	4698.35	233,408			165,331		399,661			(58,352)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/22/2024	217	1,030,608	4754.63	54,622			38,691		55,338			(13,656)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/24/2024	188	895,341	4754.63	51,572			36,530		46,540			(12,893)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2023	12/20/2024	464	2,206,825	4754.63	22,289			15,788		27,421			(5,572)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2023	12/23/2024	537	2,553,495	4754.63	25,790			18,268		31,680			(6,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/27/2024	4,216	7,577,138	1797.29	122,225			86,576		194,179			(30,556)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/26/2025	1,001	1,798,966	1797.29	55,315			47,248		79,788			(6,914)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/28/2024	43	1,608,336	37710.1	25,362			17,965		33,742			(6,341)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2025	914	1,641,218	1796.03	50,638			43,253		73,689			(6,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	3,123	5,609,266	1796.03	111,807			79,197		186,489			(27,952)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2025	974	1,749,107	1796.03	53,988			46,115		78,567			(6,748)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/29/2024	51	1,920,652	37689.54	37,005			26,212		51,681			(9,251)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	11,445	53,772,549	4698.35	1,557,191			1,103,011		2,316,475			(389,298)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2023	12/24/2024	229	1,089,010	4754.63	10,999			7,791		13,504			(2,750)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/20/2024	4,410	14,488,974	3285.14	370,949			262,756		659,699			(92,737)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/23/2024	3,712	12,195,392	3285.14	318,259			225,433		564,590			(79,565)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/27/2024	98	3,699,186	37710.1	66,007			46,755		73,161			(16,502)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/24/2024	1,557	5,115,747	3285.14	144,845			102,599		251,511			(36,211)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/20/2024	2,999	5,376,020	1792.75	98,587			69,833		169,956			(24,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/22/2025	949	1,701,015	1792.75	52,731			45,041		78,208			(6,591)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/23/2024	2,559	4,586,761	1792.75	90,478			64,088		157,712			(22,619)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/23/2025	269	483,142	1792.75	15,026			12,834		22,223			(1,878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/24/2024	2,133	3,824,672	1792.75	71,947			50,962		124,157			(17,987)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	7,560	1,565,311	207.06	34,437			24,393		30,297			(8,609)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	6,255	1,295,125	207.06	28,622			20,274		25,174			(7,156)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	4,713	975,771	207.06	29,273			25,004		26,252			(3,659)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	2,461	591,459	240.38	13,840			9,803		15,936			(3,460)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	605	1,557,612	2574.31	34,267			24,273		29,247			(8,567)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	230	592,960	2574.31	18,322			15,650		15,717			(2,290)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	7,083	2,449,179	345.79	54,617			38,687		50,701			(13,654)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2024	3,547	1,226,532	345.79	27,474			19,461		25,483			(6,869)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/20/2023	12/19/2025	371	1,741,828	4698.35	77,226			65,964		104,190			(9,653)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/24/2025	562	1,008,116	1792.75	31,453			26,866		46,390			(3,932)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2023	12/22/2024	45	1,691,825	37385.97	27,426			19,427		37,667			(6,856)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2023	12/23/2024	47	1,770,696	37385.97	28,179			19,960		38,534			(7,045)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2023	12/20/2024	71	2,664,031	37385.97	46,765			33,125		55,022			(11,691)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/20/2023	12/20/2024	7,170	33,685,230	4698.35	576,400			408,283		1,301,433			(144,100)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2023	12/23/2024	89	3,343,793	37385.97	60,262			42,685		70,957			(15,065)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/22/2023	12/24/2024	20	732,936	37385.97	8,946			6,337		9,871			(2,237)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	406	1,909,091	4698.35	101,020			71,556		101,103			(25,255)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/20/2023	12/20/2024	787	3,697,956	4698.35	37,693			26,699		46,631			(9,423)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	3,867	12,619,663	3263.62	409,078			289,764		756,575			(102,270)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	5,135	9,148,066	1781.54	159,387			112,899		298,963			(39,847)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/19/2025	1,513	2,694,670	1781.54	82,759			70,690		135,536			(10,345)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	91	3,388,941	37082	57,513			40,739		80,813			(14,378)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	2,244	539,633	240.47	17,862			15,257		18,909			(2,233)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	979	2,521,596	2575.72	77,665			66,339		66,056			(9,708)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	123	4,552,273	37082	74,865			53,030		90,145			(18,716)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	11,673	2,405,835	206.1	52,928			37,491		52,305			(13,232)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	1,795	369,963	206.1	11,062			9,449		10,776			(1,383)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	2,449	587,669	239.97	13,810			9,782		16,375			(3,453)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	443	1,138,393	2571.76	25,045			17,740		21,748			(6,261)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	370	950,595	2571.76	29,278			25,009		25,494			(3,660)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024	122,107	12,210,699	100	223,000			157,958		244,167			(55,750)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	156,392	15,326,434	98	159,000			112,625		124,534			(39,750)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	97,880	9,788,039	100	183,500			129,979		195,809			(45,875)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	177,031	17,349,045	98	175,500			124,313		137,964			(43,875)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	98,502	9,850,184	100	181,000			128,208		158,725			(45,250)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	186,729	18,299,460	98	177,000			125,375		202,433			(44,250)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	76,664	7,666,365	100	153,000			108,375		121,680			(38,250)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	130,585	12,797,341	98	141,000			99,875		159,877			(35,250)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2025	5,363	1,110,274	207.02		24,537		19,425		21,786			(5,112)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2026	2,490	596,548	239.56		19,746		17,689		22,348			(2,057)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2025	1,228	3,148,102	2563.61		69,258		54,829		66,577			(14,429)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2026	1,494	3,830,968	2563.61		117,994		105,703		109,608			(12,291)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/02/2024	01/02/2025	7,353	1,935,162	263.17		41,219		32,632		28,486			(8,587)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/02/2024	01/02/2026	5,978	1,573,295	263.17		44,682		40,027		34,060			(4,654)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2024	01/02/2025	1,929	2,009,754	1041.71		42,084		33,317		86,547			(8,768)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2024	01/02/2026	1,733	1,804,873	1041.71		51,186		45,854		85,604			(5,332)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2024	01/02/2025	1,156	1,226,960	1060.95		35,263		27,916		75,716			(7,346)				

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Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2024	01/02/2026	809	858,027	1060.95		33,480		29,993		58,619			(3,488)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2024	01/02/2025	552	2,619,284	4742.83		46,388		36,723		93,155			(9,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2024	01/02/2025	5,304	25,155,911	4742.83		781,854		618,967		1,205,243			(162,886)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2024	01/02/2026	88	416,212	4742.83		9,739		8,725		11,123			(1,015)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/02/2024	01/02/2025	2,968	14,078,335	4742.83		192,517		152,409		432,630			(40,108)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/02/2024	01/02/2025	327	1,550,061	4742.83		15,922		12,605		19,198			(3,317)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/02/2024	01/02/2025	715	2,360,126	3299.49		58,541		46,345		98,159			(12,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/02/2024	01/02/2025	2,590	4,654,944	1797.57		100,081		79,231		167,150			(20,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/02/2024	01/02/2026	650	1,168,923	1797.57		36,120		32,357		51,884			(3,762)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/02/2024	01/02/2025	17	647,967	37715.04		16,329		12,927		18,677			(3,402)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2024	01/03/2025	6,605	1,365,099	206.69		30,169		23,884		28,001			(6,285)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	1,887	390,095	206.69		11,664		10,449		10,871			(1,215)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2024	01/03/2025	2,064	492,401	238.58		11,571		9,161		15,893			(2,411)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	921	219,638	238.58		7,270		6,513		8,794			(757)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2024	01/03/2025	659	1,684,138	2556.98		37,051		29,332		38,107			(7,719)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	831	2,123,584	2556.98		65,406		58,593		63,556			(6,813)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/03/2024	01/03/2025	6,164	1,618,566	262.58		34,475		27,293		25,554			(7,182)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/03/2024	01/02/2026	10,446	2,742,863	262.58		77,623		69,537		62,141			(8,086)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/03/2024	01/03/2025	1,339	1,389,272	1037.68		29,077		23,020		64,238			(6,058)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/03/2024	01/02/2026	534	554,204	1037.68		15,701		14,065		27,774			(1,635)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/03/2024	01/03/2025	231	244,076	1055.2		7,012		5,551		16,173			(1,461)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/03/2024	01/02/2026	98	103,275	1055.2		4,025		3,605		7,455			(419)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/03/2024	01/03/2025	1,523	7,166,010	4704.81		137,133		108,564		241,839			(28,569)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/03/2024	01/03/2026	21	101,060	4704.81		3,990		3,574		8,769			(416)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/03/2024	01/03/2025	7,353	34,594,460	4704.81		1,032,436		817,346		1,593,561			(215,091)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/03/2024	01/02/2026	126	594,349	4704.81		50,650		45,374		73,702			(5,276)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/03/2024	01/03/2025	4,160	19,570,930	4704.81		321,094		254,200		690,233			(66,895)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2024	01/03/2025	76	356,508	4704.81		21,319		16,878		22,650			(4,441)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/03/2024	01/03/2025	363	1,706,697	4704.81		17,408		13,782		21,337			(3,627)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/03/2024	01/03/2025	2,234	7,336,193	3284.13		243,794		193,003		420,652			(50,790)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2024	01/03/2025	4,492	8,035,619	1788.92		137,276		108,677		241,914			(28,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2024	01/02/2026	1,123	2,008,318	1788.92		62,660		56,132		95,705			(6,527)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/03/2024	01/03/2025	65	2,449,140	37430.19		40,770		32,276		60,510			(8,494)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/03/2024	01/03/2025	56	2,085,022	37430.19		42,751		33,845		47,759			(8,907)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	15,418	3,181,017	206.32		69,982		55,403		68,417			(14,580)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	1,895	451,429	238.22		10,609		8,398		15,061			(2,210)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	698	1,779,913	2550.69		39,158		31,000		42,831			(8,158)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	1,211	3,088,039	2550.69		95,112		85,204		96,399			(9,907)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/04/2024	12/30/2024	18,418	6,303,137	342.22		139,930		110,778		167,462			(29,152)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/04/2024	12/30/2025	18,616	6,370,662	342.22		196,853		176,348		205,620			(20,506)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/04/2024	01/03/2025	21,953	5,749,145	261.88		122,457		96,945		98,350			(25,512)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/04/2024	01/02/2026	6,835	1,789,980	261.88		50,656		45,380		42,799			(5,277)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/04/2024	01/03/2025	944	977,681	1036.1		20,434		16,177		46,448			(4,257)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/04/2024	01/02/2026	1,198	1,241,493	1036.1		35,122		31,463		63,554			(3,659)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/04/2024	01/03/2025	915	963,481	1052.96		27,642		21,883		65,587			(5,759)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/04/2024	01/02/2026	939	988,755	1052.96		38,482		34,474		72,907			(4,009)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2024	01/04/2025	1,830	8,582,354	4688.68		180,514		142,907		331,304			(37,607)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/04/2024	01/03/2025	11,988	56,207,201	4688.68		1,588,567		1,257,616		2,352,366			(330,951)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/04/2024	01/04/2025	6,388	29,951,938	4688.68		434,351		343,862		980,933			(90,490)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/04/2024	01/03/2025	849	3,981,793	4688.68		40,415		31,995		49,979			(8,420)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2024	01/03/2025	2,922	9,592,900	3283.24		253,315		200,541		461,734			(52,774)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2024	01/03/2025	4,154	7,428,210	1788.17		123,742		97,963		220,750			(25,780)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2024	01/02/2026	1,127	2,015,541	1788.17		62,482		55,973		96,634			(6,509)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/04/2024	01/04/2025	38	1,419,000	37440.34		24,168		19,133		33,385			(5,035)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/04/2024	01/03/2025	93	3,467,169	37440.34		70,778		56,033		84,170			(14,745)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	11,730	2,416,844	206.04		53,171		42,093		53,853			(11,077)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2025	6,020	1,240,310	206.04		27,411		21,700		27,734			(5,711)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2025	1,878	386,999	206.04		8,553		6,771		8,664			(1,782)				

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

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	7,295	1,502,959	206.04		44,938		40,257		44,407			(4,681)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	2,185	520,439	238.16		12,178		9,641		17,458			(2,537)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	920	2,346,657	2550.22		51,626		40,871		56,726			(10,756)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	246	626,092	2550.22		19,284		17,275		19,635			(2,009)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	12/30/2024	14,359	4,907,716	341.79		108,951		86,253		134,123			(22,698)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2025	3,810	1,302,092	341.79		29,167		23,090		35,779			(6,076)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	5,971	2,040,766	341.79		45,713		36,190		56,119			(9,524)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	14,641	5,004,300	341.79		155,133		138,974		165,147			(16,160)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	2,713	927,390	341.79		28,749		25,754		30,625			(2,995)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2024	01/03/2025	23,297	6,096,935	261.7		129,255		102,327		106,447			(26,928)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2024	01/06/2025	4,633	1,212,516	261.7		25,827		20,446		21,260			(5,381)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2024	01/07/2025	3,353	877,376	261.7		18,688		14,795		15,406			(3,893)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2024	01/05/2026	10,913	2,856,059	261.7		80,826		72,407		69,360			(8,419)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2024	01/07/2026	2,123	555,503	261.7		15,776		14,133		13,506			(1,643)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2024	01/03/2025	605	626,856	1036.58		13,095		10,367		29,538			(2,728)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2024	01/03/2025	2,369	2,496,341	1053.65		71,545		56,640		168,534			(14,905)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2024	01/05/2026	655	690,207	1053.65		26,911		24,108		50,592			(2,803)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2024	01/05/2025	1,869	8,780,467	4697.24		170,148		134,700		309,312			(35,447)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2024	01/06/2025	1,036	4,864,594	4697.24		88,055		69,710		162,378			(18,345)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2024	01/07/2025	1,279	6,006,692	4697.24		111,701		88,430		210,170			(23,271)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	9,689	45,509,582	4697.24		1,147,792		908,668		1,666,187			(239,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	110	516,314	4697.24		27,210		24,375		33,194			(2,834)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2025	4,941	23,207,615	4697.24		598,558		473,859		899,849			(124,700)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	6,073	28,528,507	4697.24		698,932		553,321		1,042,253			(145,611)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/05/2025	6,202	29,134,592	4697.24		460,878		364,862		1,025,533			(96,016)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/06/2025	4,169	19,582,917	4697.24		263,598		208,682		605,998			(54,916)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2024	01/07/2025	4,904	23,035,045	4697.24		324,495		256,892		723,523			(67,603)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2024	01/05/2025	99	464,822	4697.24		19,290		15,271		15,145			(4,019)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/05/2024	01/06/2025	170	799,420	4697.24		43,009		34,049		44,844			(8,960)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/05/2024	01/03/2025	481	2,258,935	4697.24		22,815		18,062		28,294			(4,753)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/05/2024	01/06/2025	527	2,475,303	4697.24		25,001		19,792		30,960			(5,208)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/05/2024	01/07/2025	416	1,952,900	4697.24		19,724		15,615		24,414			(4,109)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025	4,244	13,937,275	3283.97		382,229		302,598		688,178			(79,631)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/06/2025	2,021	6,635,882	3283.97		167,325		132,466		309,268			(34,859)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/07/2025	1,793	5,889,351	3283.97		153,527		121,542		281,194			(31,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/03/2025	3,214	5,746,946	1788.29		111,375		88,172		203,081			(23,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/05/2026	653	1,166,872	1788.29		35,940		32,196		55,957			(3,744)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/06/2025	2,153	3,850,642	1788.29		63,329		50,135		113,311			(13,193)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/06/2026	565	1,011,131	1788.29		31,143		27,899		48,507			(3,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/07/2025	3,055	5,462,372	1788.29		105,281		83,348		191,337			(21,934)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2024	01/07/2026	836	1,494,412	1788.29		46,028		41,233		71,720			(4,795)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2024	01/05/2025	33	1,254,581	37466.11		23,428		18,548		33,140			(4,881)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2024	01/06/2025	22	833,152	37466.11		9,331		7,387		12,196			(1,944)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2024	01/07/2025	35	1,310,671	37466.11		20,593		16,303		28,493			(4,290)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2024	01/03/2025	71	2,662,890	37466.11		42,633		33,751		49,164			(8,882)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2024	01/06/2025	55	2,069,198	37466.11		42,326		33,508		49,652			(8,818)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2024	01/07/2025	43	1,600,839	37466.11		32,406		25,655		37,975			(6,751)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2025	5,354	1,105,090	206.4		24,422		19,334		23,674			(5,088)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2025	407	1,040,877	2557.79		22,899		18,129		23,492			(4,771)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2026	463	1,183,965	2557.79		36,466		32,668		35,352			(3,799)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/08/2024	01/08/2025	6,729	1,771,222	263.21		37,727		29,867		26,196			(7,860)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2024	01/08/2025	974	1,015,652	1042.98		21,227		16,805		42,831			(4,422)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2024	01/08/2026	403	419,878	1042.98		11,799		10,570		19,594			(1,229)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2024	01/08/2025	725	771,044	1062.78		22,129		17,519		46,593			(4,610)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2024	01/08/2026	1,090	1,158,641	1062.78		45,071		40,376		77,872			(4,695)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/08/2024	01/08/2025	1,200	5,714,360	4763.54		99,024		78,394		177,359			(20,630)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/08/2024	01/08/2025	5,798	27,619,654	4763.54		736,831		583,325		1,106,869			(153,507)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2024	01/08/2025	4,949	23,574,736	4763.54		319,336		252,807		706,654			(66,528)				

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/08/2024	01/08/2025	294	1,398,633	4763.54		14,196		11,239		17,173			(2,958)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2024	01/08/2025	2,258	7,441,773	3295.53		198,548		157,184		342,467			(41,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2024	01/08/2025	3,742	6,712,079	1793.77		125,910		99,678		214,718			(26,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2024	01/08/2026	480	861,281	1793.77		26,657		23,880		39,550			(2,777)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	17	644,940	37683.01		7,088		5,611		9,233			(1,477)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	49	1,850,029	37683.01		28,191		22,318		31,325			(5,873)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2025	5,006	1,032,151	206.19		22,811		18,058		22,731			(4,752)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	2,330	556,318	238.73		18,414		16,496		22,119			(1,918)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2025	658	1,677,647	2551.51		36,908		29,219		40,293			(7,689)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	1,118	2,852,804	2551.51		87,866		78,714		88,876			(9,153)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2025	6,710	2,300,105	342.8		51,292		40,606		59,311			(10,686)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	3,663	1,255,559	342.8		38,922		34,868		39,572			(4,054)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/09/2024	01/09/2025	9,219	2,425,894	263.14		51,672		40,907		36,246			(10,765)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/09/2024	01/09/2026	5,266	1,385,784	263.14		39,218		35,133		30,201			(4,085)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/09/2024	01/09/2025	1,097	1,143,451	1042.42		23,898		18,919		48,723			(4,979)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/09/2024	01/09/2026	799	832,710	1042.42		23,566		21,111		39,169			(2,455)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/09/2024	01/09/2025	1,509	1,602,879	1061.98		46,003		36,419		97,871			(9,584)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2024	01/09/2025	608	2,894,225	4756.5		63,419		50,207		124,696			(13,212)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/09/2024	01/09/2025	5,820	27,684,585	4756.5		824,688		652,878		1,203,164			(171,810)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2025	3,879	18,448,181	4756.5		265,315		210,041		569,278			(55,274)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/09/2024	01/09/2025	375	1,783,614	4756.5		18,193		14,403		21,933			(3,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/09/2024	01/09/2025	1,591	5,234,801	3289.44		146,321		115,838		257,698			(30,484)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2024	01/09/2025	2,556	4,574,971	1790.19		90,058		71,296		161,644			(18,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2024	01/09/2026	978	1,751,271	1790.19		53,589		48,007		82,832			(5,582)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	01/09/2024	01/09/2025	10	366,875	37525.16		4,219		3,340		5,340			(879)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	01/09/2024	01/09/2025	11	396,077	37525.16		9,902		7,839		11,582			(2,063)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2024	01/10/2025	2,398	494,284	206.13		10,924		8,648		10,981			(2,276)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	562	115,898	206.13		3,465		3,104		3,405			(361)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2024	01/10/2025	2,335	558,298	239.12		13,120		10,387		17,238			(2,733)				

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

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/10/2024	01/10/2025	738	1,884,321	2551.64		41,455		32,819		45,245			(8,636)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	524	1,337,579	2551.64		41,197		36,906		41,635			(4,291)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	01/10/2024	01/10/2025	2,171	746,207	343.71		16,640		13,174		18,126			(3,467)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	449	154,430	343.71		4,772		4,275		4,661			(497)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/10/2024	01/10/2025	3,662	963,942	263.26		20,532		16,254		14,233			(4,277)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/10/2024	01/09/2026	2,843	748,313	263.26		21,177		18,971		16,162			(2,206)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/10/2024	01/10/2025	928	969,671	1044.88		20,266		16,044		39,533			(4,222)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/10/2024	01/09/2026	105	109,229	1044.88		3,091		2,769		4,965			(322)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/10/2024	01/10/2025	139	148,429	1065.5		4,260		3,372		8,672			(887)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	01/10/2024	01/09/2026	282	300,530	1065.5		11,691		10,473		19,674			(1,218)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	01/10/2024	01/10/2025	1,949	9,321,650	4783.45		179,126		141,808		299,228			(37,318)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	8,167	39,064,545	4783.45		1,189,645		941,802		1,673,661			(247,843)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/10/2024	01/09/2026	237	1,132,051	4783.45		53,448		47,880		69,536			(5,567)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/10/2024	01/10/2025	6,567	31,412,932	4783.45		582,363		461,038		1,159,536			(121,326)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/10/2024	01/10/2025	273	1,307,409	4783.45		68,500		54,229		60,501			(14,271)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	01/10/2024	01/10/2025	384	1,835,856	4783.45		18,726		14,825		22,390			(3,901)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	01/10/2024	01/10/2025	3,698	12,177,550	3293.14		401,614		317,945		675,652			(83,670)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/10/2024	01/10/2025	3,811	6,828,813	1791.93		123,630		97,874		211,542			(25,756)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/10/2024	01/09/2026	666	1,193,208	1791.93		37,109		33,243		55,645			(3,865)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	84	3,161,038	37695.73		54,390		43,059		75,194			(11,331)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	93	3,492,695	37695.73		69,192		54,777		80,898			(14,415)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	15,131	3,119,463	206.17		68,628		54,331		68,954			(14,298)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	3,083	635,538	206.17		19,003		17,023		18,606			(1,979)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	2,268	542,845	239.34		12,757		10,099		16,417			(2,658)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	4,477	1,071,495	239.34		35,466		31,772		40,884			(3,694)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	1,427	3,643,688	2553.02		80,161		63,461		86,335			(16,700)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	2,139	5,461,080	2553.02		168,201		150,680		168,436			(17,521)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	6,691	2,296,595	343.22		51,214		40,544		57,645			(10,670)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	9,004	3,090,516	343.22		95,497		85,549		95,487			(9,948)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/11/2024	01/10/2025	10,877	2,869,460	263.82		61,120		48,386		39,614			(12,733)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/11/2024	01/09/2026	8,097	2,136,241	263.82		60,456		54,158		44,122			(6,297)				

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Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/11/2024	01/10/2025	1,129	1,179,283	1044.54		24,647		19,512		48,378			(5,135)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/11/2024	01/09/2026	2,397	2,503,743	1044.54		70,856		63,475		114,354			(7,381)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/11/2024	01/10/2025	735	782,525	1065.02		22,458		17,780		45,997			(4,679)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/11/2024	01/11/2025	962	4,599,530	4780.24		96,284		76,225		170,896			(20,059)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	8,975	42,903,304	4780.24		1,137,541		900,554		1,611,569			(236,988)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2024	01/11/2025	5,106	24,408,925	4780.24		377,905		299,175		793,046			(78,730)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/11/2024	01/10/2025	418	1,997,814	4780.24		20,378		16,132		24,389			(4,245)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	01/10/2025	1,991	6,552,801	3290.61		182,850		144,756		328,958			(38,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	01/10/2025	3,412	6,108,147	1790.28		117,794		93,254		210,538			(24,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	01/09/2026	2,214	3,963,699	1790.28		121,812		109,124		187,340			(12,689)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2024	01/10/2025	48	1,825,129	37711.02		37,704		29,849		44,111			(7,855)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/10/2025	8,188	1,694,111	206.9		37,270		29,506		34,133			(7,765)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	3,623	749,693	206.9		16,568		13,117		15,165			(3,452)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2025	2,775	574,228	206.9		12,748		10,092		11,646			(2,656)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2026	4,100	848,193	206.9		25,531		22,871		23,335			(2,659)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2026	1,912	458,496	239.75		15,222		13,636		17,036			(1,586)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/10/2025	206	525,712	2551.67		11,566		9,156		12,620			(2,410)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	158	403,631	2551.67		8,920		7,062		9,718			(1,858)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2026	523	1,334,022	2551.67		41,221		36,927		41,577			(4,294)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/12/2024	01/10/2025	7,929	2,728,346	344.11		60,842		48,167		64,505			(12,675)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	2,859	983,883	344.11		22,039		17,448		23,352			(4,591)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/12/2024	01/09/2026	3,066	1,054,976	344.11		32,704		29,298		31,239			(3,407)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2026	2,587	890,185	344.11		27,685		24,801		26,401			(2,884)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1,814	624,177	344.11		19,412		17,390		18,519			(2,022)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2024	01/10/2025	10,623	2,805,108	264.07		59,749		47,301		37,584			(12,448)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2024	01/13/2025	4,471	1,180,647	264.07		25,148		19,909		15,907			(5,239)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2024	01/14/2025	2,061	544,308	264.07		11,648		9,221		7,347			(2,427)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2024	01/12/2026	3,816	1,007,666	264.07		28,618		25,637		20,449			(2,981)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2024	01/13/2026	3,020	797,404	264.07		22,726		20,359		16,194			(2,367)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2024	01/14/2026	1,482	391,400	264.07		11,155		9,993		7,954			(1,162)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2024	01/10/2025	1,006	1,051,149	1044.87		22,074		17,475		42,863			(4,599)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2024	01/12/2026	701	732,129	1044.87		20,792		18,627		33,308			(2,166)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2024	01/10/2025	554	590,779	1065.49		17,014		13,470		34,519			(3,545)				

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Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2024	01/12/2026	670	714,042	1065.49		27,848		24,947		46,784			(2,901)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/12/2025	1,604	7,673,541	4783.83		143,184		113,354		246,059			(29,830)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/13/2025	1,111	5,313,330	4783.83		96,372		76,294		175,053			(20,077)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/14/2025	1,275	6,101,035	4783.83		120,115		95,091		207,477			(25,024)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/15/2025	1,139	5,448,912	4783.83		100,476		79,543		176,790			(20,932)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/10/2025	8,043	38,475,215	4783.83		972,648		770,013		1,369,811			(202,635)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/13/2025	6,318	30,224,611	4783.83		826,999		654,707		1,164,704			(172,291)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/14/2025	6,822	32,633,638	4783.83		893,087		707,028		1,326,001			(186,060)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/15/2025	4,745	22,697,499	4783.83		641,267		507,670		989,917			(133,597)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2025	6,007	28,737,868	4783.83		402,678		318,786		854,660			(83,891)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	4,170	19,948,193	4783.83		297,407		235,447		601,884			(61,960)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2025	5,240	25,069,250	4783.83		378,463		299,617		772,996			(78,847)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2025	4,179	19,991,847	4783.83		299,063		236,758		618,882			(62,305)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	101	482,878	4783.83		19,991		15,826		14,241			(4,165)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2025	138	657,853	4783.83		34,143		27,030		31,659			(7,113)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2025	217	1,039,817	4783.83		58,775		46,530		52,567			(12,245)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/10/2025	607	2,902,502	4783.83		29,463		23,325		35,395			(6,138)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/13/2025	530	2,535,200	4783.83		25,717		20,359		30,873			(5,358)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/14/2025	398	1,905,134	4783.83		19,326		15,299		23,189			(4,026)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/15/2025	420	2,010,208	4783.83		20,392		16,143		24,457			(4,248)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/10/2025	3,896	12,831,176	3293.27		327,633		259,376		594,699			(68,257)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/13/2025	3,299	10,863,521	3293.27		284,035		224,861		514,770			(59,174)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/14/2025	2,333	7,683,266	3293.27		194,905		154,300		355,811			(40,605)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/15/2025	1,697	5,587,877	3293.27		135,346		107,149		249,351			(28,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/10/2025	3,135	5,616,685	1791.46		91,788		72,665		152,949			(19,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/12/2026	1,198	2,145,728	1791.46		66,812		59,852		100,571			(6,960)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/13/2025	2,460	4,407,132	1791.46		87,454		69,235		152,052			(18,220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/13/2026	674	1,206,580	1791.46		37,590		33,674		56,576			(3,916)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/14/2025	3,177	5,692,147	1791.46		102,221		80,925		172,527			(21,296)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/14/2026	1,286	2,304,125	1791.46		71,824		64,342		108,083			(7,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/15/2025	2,457	4,401,294	1791.46		78,483		62,132		131,714			(16,351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/15/2026	710	1,271,796	1791.46		39,662		35,531		59,682			(4,131)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2024	01/12/2025	26	974,341	37592.98		14,899		11,795		20,633			(3,104)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2024	01/13/2025	36	1,353,226	37592.98		20,815		16,479		28,602			(4,337)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2024	01/14/2025	43	1,623,941	37592.98		27,357		21,657		38,572			(5,699)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2024	01/15/2025	11	408,553	37592.98		9,192		7,277		14,155			(1,915)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2024	01/10/2025	52	1,957,126	37592.98		39,077		30,936		42,591			(8,141)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2024	01/13/2025	77	2,883,225	37592.98		54,292		42,981		58,555			(11,311)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2024	01/14/2025	56	2,114,690	37592.98		37,779		29,909		40,500			(7,871)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2024	01/15/2025	36	1,356,708	37592.98		29,290		23,188		32,224			(6,102)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2025	269	683,292	2538.99		15,101		11,955		18,571			(3,146)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2026	183	465,860	2538.99		14,395		12,896		15,801			(1,499)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/16/2024	01/16/2025	484	2,308,638	4765.98		45,102		35,706		82,669			(9,396)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2024	01/16/2025	3,967	18,905,590	4765.98		664,024		525,686		1,076,690			(138,338)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2024	01/16/2026	157	748,049	4765.98		39,647		35,517		46,948			(4,130)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2024	01/16/2025	2,926	13,944,172	4765.98		200,395		158,646		423,602			(41,749)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/16/2024	01/16/2025	211	1,005,779	4765.98		10,259		8,122		12,295			(2,137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/16/2024	01/16/2025	702	2,305,201	3285.11		62,490		49,471		118,316			(13,019)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2024	01/16/2025	2,255	4,026,519	1785.94		75,122		59,471		137,206			(15,650)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2024	01/16/2026	598	1,067,843	1785.94		32,890		29,464		52,402			(3,426)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/16/2024	01/16/2025	44	1,639,169	37361.12		33,396		26,438		38,399			(6,957)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	7,330	1,503,187	205.07		33,220		26,300		38,255			(6,921)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	1,201	246,305	205.07		7,365		6,597		7,947			(767)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	1,938	459,800	237.23		10,805		8,554		16,920			(2,251)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	2,075	492,297	237.23		16,246		14,554		21,658			(1,692)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	1,651	4,175,810	2528.64		91,868		72,729		124,604			(19,139)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	2,759	6,977,221	2528.64		214,898		192,513		252,771			(22,385)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	7,351	2,507,413	341.09		55,915		44,266		72,624			(11,649)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2026	2,962	1,010,165	341.09		31,214		27,963		34,555			(3,251)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/17/2024	01/17/2025	13,489	3,540,755	262.49		75,418		59,706		57,729			(15,712)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/17/2024	01/16/2026	4,585	1,203,491	262.49		34,059		30,511		27,701			(3,548)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	01/17/2025	2,150	2,235,480	1039.88		46,744		37,006		99,853			(9,738)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	01/16/2026	3,679	3,825,624	1039.88		108,112		96,850		186,593			(11,262)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	01/17/2025	1,817	1,923,541	1058.4		55,186		43,689		123,074			(11,497)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	01/16/2026	341	361,389	1058.4		14,044		12,581		25,379			(1,463)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2024	01/17/2025	1,662	7,877,672	4739.21		142,493		112,807		250,218			(29,686)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/17/2024	01/17/2025	8,953	42,431,671	4739.21		1,213,337		960,559		1,737,397			(252,779)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/17/2024	01/16/2026	405	1,917,561	4739.21		100,401		89,942		127,297			(10,458)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2024	01/17/2025	5,008	23,733,431	4739.21		403,772		319,653		821,510			(84,119)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	175	829,231	4739.21		40,645		32,177		32,479			(8,468)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/17/2024	01/17/2025	322	1,526,406	4739.21		15,569		12,326		18,789			(3,244)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	2,435	7,974,390	3275.12		267,501		211,772		494,654			(55,729)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2024	01/17/2025	4,812	8,565,658	1780.24		155,403		123,028		303,822			(32,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2024	01/16/2026	1,700	3,026,517	1780.24		92,914		83,236		155,348			(9,679)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/17/2024	01/17/2025	82	3,038,816	37266.67		43,177		34,182		57,831			(8,995)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/17/2024	01/17/2025	64	2,381,438	37266.67		32,194		25,487		36,523			(6,707)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2024	01/17/2025	10,619	2,177,922	205.09		47,914		37,932		55,296			(9,982)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	3,446	706,662	205.09		21,129		18,928		22,761			(2,201)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2024	01/17/2025	374	946,341	2529.58		20,820		16,482		28,006			(4,337)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	431	1,090,245	2529.58		33,580		30,082		39,264			(3,498)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	10,504	3,585,768	341.36		79,963		63,304		102,107			(16,659)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2026	6,722	2,294,540	341.36		70,901		63,516		77,522			(7,386)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/18/2024	01/17/2025	13,970	3,670,491	262.74		78,181		61,894		58,216			(16,288)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/18/2024	01/16/2026	12,018	3,157,604	262.74		89,360		80,052		71,333			(9,308)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/18/2024	01/17/2025	902	941,897	1044.2		19,695		15,592		38,973			(4,103)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/18/2024	01/17/2025	1,290	1,373,490	1064.56		39,419		31,207		81,418			(8,212)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/18/2024	01/16/2026	747	795,037	1064.56		30,951		27,727		52,617			(3,224)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/18/2024	01/18/2025	1,133	5,415,911	4780.94		126,221		99,925		210,836			(26,296)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/18/2024	01/17/2025	8,381	40,069,363	4780.94		1,222,700		967,971		1,749,362			(254,729)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/18/2024	01/18/2025	4,636	22,162,255	4780.94		336,753		266,596		681,514			(70,157)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/18/2024	01/17/2025	199	952,101	4780.94		9,711		7,688		11,583			(2,023)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/18/2024	01/17/2025	951	3,120,908	3280.21		89,707		71,018		170,022			(18,689)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2024	01/17/2025	2,771	4,939,184	1782.74		87,451		69,232		166,619			(18,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2024	01/16/2026	879	1,567,630	1782.74		48,440		43,394		78,902			(5,046)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/18/2024	01/18/2025	17	650,147	37468.61		14,758		11,684		20,533			(3,075)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/18/2024	01/17/2025	63	2,375,134	37468.61		59,853		47,384		69,592			(12,469)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	11,944	2,451,249	205.23		53,927		42,693		61,214			(11,235)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2025	3,855	791,120	205.23		17,484		13,841		19,834			(3,642)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	5,712	1,172,339	205.23		34,936		31,297		37,319			(3,639)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/20/2026	9,534	1,956,639	205.23		58,504		52,409		62,401			(6,094)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2026	1,791	367,565	205.23		10,990		9,845		11,728			(1,145)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	2,739	653,313	238.49		15,288		12,103		21,506			(3,185)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	1,510	360,140	238.49		11,885		10,647		14,594			(1,238)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	1,539	3,900,896	2533.94		85,820		67,941		111,057			(17,879)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	1,904	4,824,830	2533.94		148,122		132,693		169,026			(15,429)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/19/2024	01/17/2025	11,488	3,923,844	341.56		87,502		69,272		110,329			(18,230)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2025	2,587	883,691	341.56		19,795		15,671		24,919			(4,124)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/19/2024	01/16/2026	7,540	2,575,302	341.56		79,577		71,288		86,209			(8,289)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/19/2024	01/20/2026	1,419	484,529	341.56		15,020		13,456		16,240			(1,565)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2026	3,539	1,208,888	341.56		37,476		33,572		40,533			(3,904)				

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	UBS BFM8T61CT2L1QCEMIK50	01/19/2024	01/17/2025	24,246	6,383,308	263.28		135,326		107,133		95,144			(28,193)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/19/2024	01/21/2025	2,859	752,639	263.28		16,031		12,691		11,292			(3,340)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/19/2024	01/16/2026	9,023	2,375,453	263.28		67,225		60,223		51,464			(7,003)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/19/2024	01/20/2026	1,561	410,924	263.28		11,629		10,418		8,926			(1,211)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/19/2024	01/21/2026	2,330	613,462	263.28		17,361		15,553		13,335			(1,808)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/19/2024	01/17/2025	741	778,997	1050.57		16,265		12,877		28,642			(3,389)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/19/2024	01/16/2026	1,140	1,197,132	1050.57		33,819		30,296		50,290			(3,523)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/19/2024	01/17/2025	639	686,276	1073.66		19,662		15,566		36,162			(4,096)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/19/2024	01/16/2026	311	333,685	1073.66		12,967		11,616		20,186			(1,351)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/19/2024	01/19/2025	1,544	7,472,170	4839.81		146,602		116,060		239,567			(30,542)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/19/2024	01/20/2025	977	4,726,211	4839.81		92,956		73,590		155,987			(19,366)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/19/2024	01/21/2025	901	4,359,646	4839.81		79,351		62,819		131,867			(16,531)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/19/2024	01/17/2025	14,081	68,149,425	4839.81		1,780,848		1,409,838		2,350,415			(371,010)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/19/2024	01/21/2025	3,943	19,081,740	4839.81		466,990		369,700		641,411			(97,290)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2024	01/19/2025	5,694	27,560,071	4839.81		451,566		357,489		857,752			(94,076)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2024	01/20/2025	5,330	25,797,103	4839.81		387,512		306,781		714,756			(80,732)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2024	01/21/2025	3,101	15,006,634	4839.81		216,139		171,110		395,843			(45,029)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/19/2024	01/19/2025	103	500,021	4839.81		20,501		16,230		13,925			(4,271)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/19/2024	01/21/2025	254	1,230,973	4839.81		67,695		53,592		51,562			(14,103)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	1,059	5,123,198	4839.81		52,257		41,370		61,176			(10,887)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/19/2024	01/21/2025	294	1,421,211	4839.81		14,638		11,589		16,941			(3,050)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/19/2024	01/17/2025	5,966	19,605,257	3286.09		522,144		413,364		978,076			(108,780)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/19/2024	01/21/2025	1,875	6,161,064	3286.09		154,952		122,670		295,595			(32,282)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/19/2024	01/17/2025	6,264	11,186,153	1785.66		212,228		168,014		398,565			(44,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/19/2024	01/16/2026	1,068	1,906,432	1785.66		57,956		51,918		93,763			(6,037)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/19/2024	01/21/2025	2,548	4,550,198	1785.66		85,505		67,692		161,327			(17,814)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/19/2024	01/21/2026	688	1,228,560	1785.66		37,348		33,458		60,537			(3,890)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/19/2024	01/19/2025	20	747,722	37863.8		16,899		13,378		22,520			(3,521)				

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)
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/19/2024	01/20/2025	36	1,371,180	37863.8		16,352		12,945		20,113			(3,407)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/19/2024	01/21/2025	22	829,762	37863.8		9,459		7,489		11,609			(1,971)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/19/2024	01/17/2025	107	4,043,655	37863.8		81,287		64,352		90,156			(16,935)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/19/2024	01/21/2025	31	1,160,176	37863.8		21,678		17,162		23,900			(4,516)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2025	535	1,359,602	2543.03		29,911		23,680		35,790			(6,232)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2026	211	537,163	2543.03		16,545		14,821		17,797			(1,723)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2024	01/22/2025	1,594	545,728	342.43		12,170		9,634		14,571			(2,535)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/22/2024	01/22/2025	2,148	566,827	263.85		12,073		9,558		7,963			(2,515)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/22/2024	01/22/2026	1,485	391,703	263.85		11,085		9,930		8,143			(1,155)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2024	01/22/2025	690	725,576	1051.4		15,165		12,005		26,321			(3,159)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2024	01/22/2026	502	527,611	1051.4		14,931		13,376		21,939			(1,555)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/22/2024	01/22/2025	382	411,023	1074.87		11,796		9,339		21,366			(2,458)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2024	01/22/2025	888	4,307,035	4850.43		77,742		61,546		130,801			(16,196)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2025	1,710	407,748	238.45		9,582		7,586		13,535			(1,996)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2025	855	2,169,631	2538.39		47,732		37,788		59,625			(9,944)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2026	1,360	3,452,474	2538.39		106,336		95,260		117,903			(11,077)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/23/2024	01/23/2025	4,545	1,554,812	342.08		34,672		27,449		42,486			(7,223)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/23/2024	01/23/2026	3,820	1,306,662	342.08		40,376		36,170		42,799			(4,206)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2024	01/23/2025	12,981	3,423,172	263.71		72,914		57,723		49,026			(15,190)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2024	01/23/2026	5,945	1,567,657	263.71		44,365		39,743		32,997			(4,621)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2024	01/23/2025	1,023	1,076,568	1052.77		22,500		17,813		38,060			(4,688)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2024	01/23/2026	824	867,812	1052.77		24,472		21,923		35,389			(2,549)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/23/2025	5,846	28,437,649	4864.6		836,818		662,481		1,122,452			(174,337)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/23/2024	01/23/2025	3,632	17,666,020	4864.6		274,677		217,453		482,566			(57,224)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/23/2024	01/23/2025	291	1,416,211	4864.6		14,655		11,602		16,722			(3,053)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/23/2025	1,440	4,740,022	3292.03		135,318		107,127		243,058			(28,191)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2024	01/24/2025	5,814	1,189,336	204.55		26,284		20,808		32,353			(5,476)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	1,765	360,930	204.55		10,792		9,668		12,195			(1,124)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2024	01/24/2025	1,755	418,181	238.31		9,827		7,780		14,067			(2,047)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	1,295	308,653	238.31		10,186		9,125		12,694			(1,061)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2024	01/24/2025	558	1,414,051	2534.78		31,109		24,628		40,168			(6,481)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	190	482,469	2534.78		14,860		13,312		16,860			(1,548)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/24/2024	01/24/2025	6,674	2,281,386	341.84		50,875		40,276		63,344			(10,599)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/24/2024	01/23/2026	3,266	1,116,424	341.84		34,498		30,904		36,976			(3,593)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/24/2024	01/24/2025	10,782	2,842,666	263.64		60,549		47,934		41,087			(12,614)				

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	UBS BFM8T61CT2L1QCEMIK50	01/24/2024	01/23/2026	6,078	1,602,515	263.64		45,351		40,627		33,900			(4,724)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2024	01/24/2025	558	587,696	1053.05		12,283		9,724		20,675			(2,559)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/24/2024	01/24/2025	1,846	8,986,836	4868.55		167,616		132,696		260,310			(34,920)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2024	01/24/2025	7,325	35,663,552	4868.55		1,215,534		962,298		1,675,563			(253,236)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2024	01/22/2025	6,100	29,585,198	4850.43		965,308		764,202		1,396,827			(201,106)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2024	01/23/2025	1,742	1,876,033	1076.83		53,842		42,625		95,051			(11,217)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2024	01/23/2026	687	739,913	1076.83		28,709		25,718		43,446			(2,990)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/23/2024	01/23/2025	540	2,625,766	4864.6		54,209		42,916		97,245			(11,294)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2024	01/23/2026	92	447,743	4864.6		10,432		9,346		11,499			(1,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/23/2024	01/23/2025	2,724	4,870,354	1787.81		87,047		68,912		157,927			(18,135)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/23/2024	01/23/2026	1,151	2,058,469	1787.81		63,222		56,636		99,787			(6,586)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/23/2024	01/23/2025	15	551,356	37905.45		6,506		5,151		7,676			(1,355)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/23/2024	01/23/2025	25	931,477	37905.45		17,167		13,590		18,391			(3,576)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/29/2024	01/29/2025	661	717,981	1085.66		20,628		16,330		32,349			(4,297)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/29/2024	01/29/2025	798	3,933,389	4927.93		75,292		59,606		119,290			(15,686)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2024	01/29/2025	6,709	33,060,283	4927.93		957,654		758,143		1,258,041			(199,511)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/22/2024	01/22/2025	5,397	26,176,220	4850.43		395,861		313,390		722,957			(82,471)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/24/2024	01/24/2025	4,962	24,156,764	4868.55		452,240		358,023		773,178			(94,217)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/24/2024	01/24/2025	3,105	10,174,850	3276.67		326,884		258,783		616,104			(68,101)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/24/2024	01/24/2025	87	3,296,641	37806.39		55,970		44,310		74,403			(11,660)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/24/2024	01/24/2025	96	3,628,764	37806.39		67,139		53,152		74,077			(13,987)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	7,364	1,512,046	205.32		33,265		26,335		37,619			(6,930)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	3,127	748,072	239.21		17,580		13,917		23,190			(3,662)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	3,632	868,692	239.21		28,667		25,681		33,655			(2,986)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	1,049	2,669,021	2544.54		58,718		46,485		69,410			(12,233)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	899	2,288,179	2544.54		70,476		63,135		75,109			(7,341)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/22/2024	01/22/2025	347	1,682,055	4850.43		17,325		13,716		19,969			(3,609)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2024	01/23/2026	536	564,463	1053.05		15,974		14,310		22,925			(1,664)				

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Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2024	01/24/2025	564	607,529	1077.23		17,436		13,804		30,632			(3,633)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2024	01/23/2026	270	290,561	1077.23		11,303		10,125		16,992			(1,177)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2024	01/23/2026	309	1,504,276	4868.55		87,676		78,543		107,695			(9,133)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2024	01/24/2025	274	1,332,801	4868.55		70,761		56,019		54,431			(14,742)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/24/2024	01/24/2025	413	2,009,942	4868.55		20,702		16,389		23,689			(4,313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/24/2024	01/24/2025	3,110	5,532,913	1779.2		106,804		84,553		213,857			(22,251)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/24/2024	01/23/2026	875	1,556,362	1779.2		47,313		42,385		80,731			(4,928)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/25/2024	01/24/2025	6,086	2,078,877	341.58		46,359		36,701		58,675			(9,658)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	1,696	579,402	341.58		17,904		16,039		19,421			(1,865)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/25/2024	01/24/2025	9,792	2,587,157	264.22		55,106		43,626		34,931			(11,481)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/25/2024	01/23/2026	1,930	509,928	264.22		14,431		12,928		10,306			(1,503)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2024	01/24/2025	1,138	1,201,792	1055.72		25,117		19,885		40,132			(5,233)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2024	01/23/2026	1,268	1,338,221	1055.72		37,872		33,927		52,274			(3,945)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2024	01/24/2025	1,047	1,132,367	1081.08		32,499		25,728		54,189			(6,771)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2024	01/25/2025	1,157	5,660,514	4894.16		124,122		98,263		192,715			(25,859)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2024	01/24/2025	8,106	39,671,071	4894.16		1,204,569		953,618		1,574,129			(250,952)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2024	01/22/2025	2,233	7,342,093	3288.44		201,178		159,266		371,424			(41,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/22/2024	01/22/2025	3,598	6,427,164	1786.13		124,968		98,933		233,142			(26,035)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2024	01/25/2025	4,576	22,397,933	4894.16		358,566		283,864		646,006			(74,701)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/25/2024	01/24/2025	592	2,898,007	4894.16		29,849		23,631		33,834			(6,219)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2024	01/24/2025	2,086	6,879,005	3298.33		206,849		163,755		361,811			(43,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2024	01/23/2026	675	1,207,825	1790.69		36,959		33,110		57,216			(3,850)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/25/2024	01/24/2025	30	1,142,511	38049.13		28,115		22,258		31,731			(5,857)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/24/2025	7,847	1,609,262	205.08		35,404		28,028		41,180			(7,376)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2025	3,159	647,928	205.08		14,319		11,336		16,627			(2,983)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2025	2,523	517,360	205.08		11,434		9,052		13,289			(2,382)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2026	4,647	953,090	205.08		28,497		25,529		30,864			(2,968)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	2,386	489,401	205.08		14,682		13,153		15,862			(1,529)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/24/2025	1,435	343,094	239.16		8,028		6,356		10,685			(1,673)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/24/2025	404	1,027,398	2543.53		22,603		17,894		26,967			(4,709)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2026	592	1,505,887	2543.53		46,381		41,550		49,820			(4,831)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2024	01/24/2025	3,601	1,231,749	342.06		27,468		21,746		33,726			(5,723)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2025	4,099	1,401,969	342.06		31,404		24,862		38,474			(6,543)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2025	2,047	700,157	342.06		15,684		12,416		19,228			(3,267)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2024	01/26/2026	1,268	1,338,160	1055.1		37,870		33,925		52,799			(3,945)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	1,320	1,426,323	1080.19		40,935		32,407		69,092			(8,528)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2024	01/26/2026	250	270,330	1080.19		10,516		9,420		15,356			(1,095)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/26/2025	1,381	6,756,218	4890.97		124,169		98,301		198,214			(25,869)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/27/2025	1,293	6,323,043	4890.97		118,590		93,884		190,764			(24,706)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/28/2025	950	4,645,396	4890.97		86,218		68,256		135,590			(17,962)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/22/2024	01/22/2026	1,119	1,998,705	1786.13		61,404		55,008		98,155			(6,396)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/22/2024	01/22/2025	19	729,469	38001.81		18,556		14,690		20,360			(3,866)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2024	01/24/2025	2,818	5,046,904	1790.69		92,454		73,193		164,799			(19,261)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	8,524	2,915,674	342.06		90,094		80,710		95,684			(9,385)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2026	3,836	1,312,275	342.06		40,681		36,443		43,079			(4,238)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2026	1,154	394,663	342.06		12,235		10,960		12,960			(1,274)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/26/2024	01/24/2025	6,198	1,632,810	263.43		34,616		27,404		24,194			(7,212)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/26/2024	01/27/2025	4,146	1,092,241	263.43		23,265		18,418		16,264			(4,847)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/26/2024	01/28/2025	1,798	473,575	263.43		10,087		7,986		7,063			(2,101)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/26/2024	01/26/2026	3,294	867,828	263.43		24,560		22,001		18,705			(2,558)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/26/2024	01/27/2026	3,205	844,343	263.43		23,979		21,481		18,211			(2,498)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	689	726,554	1055.1		15,185		12,021		24,560			(3,164)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/26/2024	01/24/2025	8,068	39,461,662	4890.97		1,043,600		826,183		1,363,800			(217,417)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/26/2024	01/26/2026	77	375,251	4890.97		15,958		14,295		17,371			(1,662)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/26/2024	01/27/2025	4,822	23,583,337	4890.97		594,936		470,991		771,068			(123,945)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/26/2024	01/28/2025	4,945	24,186,312	4890.97		633,046		501,161		841,981			(131,885)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/26/2025	4,795	23,450,605	4890.97		373,944		296,039		690,126			(77,905)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/27/2025	3,489	17,063,238	4890.97		258,345		204,523		454,131			(53,822)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2025	8,165	1,676,737	205.35		37,056		29,336		41,528			(7,720)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2026	4,505	925,140	205.35		27,662		24,780		29,250			(2,881)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/28/2025	4,128	20,191,786	4890.97		305,817		242,106		534,998			(63,712)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2025	79	385,059	4890.97		14,209		11,249		6,684			(2,960)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/24/2025	2,771	9,144,900	3300.21		252,816		200,146		444,594			(52,670)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/27/2025	2,050	6,766,768	3300.21		173,459		137,322		312,807			(36,137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/28/2025	2,188	7,222,261	3300.21		189,087		149,694		338,510			(39,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/28/2025	2,961	5,304,560	1791.44		103,946		82,291		186,090			(21,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/28/2026	977	1,749,956	1791.44		53,899		48,284		82,562			(5,614)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/26/2025	31	1,165,438	38109.43		13,566		10,740		16,615			(2,826)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/27/2025	34	1,297,254	38109.43		22,584		17,879		30,659			(4,705)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/28/2025	10	376,259	38109.43		4,212		3,335		5,108			(878)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2025	130	636,739	4890.97		33,747		26,717		25,831			(7,031)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	508	2,486,033	4890.97		25,606		20,272		29,059			(5,335)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2024	01/27/2025	409	1,998,013	4890.97		20,580		16,292		23,326			(4,287)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2024	01/28/2025	238	1,163,526	4890.97		11,984		9,488		13,578			(2,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/24/2025	3,872	6,936,240	1791.44		128,946		102,082		228,223			(26,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/26/2026	1,635	2,928,662	1791.44		90,203		80,807		138,063			(9,396)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/27/2025	3,375	6,045,739	1791.44		113,971		90,227		202,501			(23,744)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2024	01/27/2026	532	953,357	1791.44		29,363		26,305		44,961			(3,059)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/24/2025	47	1,779,558	38109.43		35,595		28,179		39,832			(7,416)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/27/2025	40	1,540,112	38109.43		27,223		21,551		29,708			(5,671)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2024	01/28/2025	29	1,090,013	38109.43		20,107		15,918		22,087			(4,189)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2025	3,322	683,471	205.72		15,105		11,958		16,299			(3,147)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2025	327	833,586	2551.15		18,339		14,518		20,481			(3,821)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2026	1,116	2,847,375	2551.15		87,699		78,564		89,776			(9,135)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/29/2024	01/29/2025	2,795	958,487	342.9		21,374		16,921		24,969			(4,453)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/29/2024	01/29/2026	3,324	1,139,646	342.9		35,329		31,649		36,005			(3,680)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/29/2024	01/29/2025	4,208	1,114,134	264.74		23,731		18,787		14,278			(4,944)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/29/2024	01/29/2026	3,791	1,003,543	264.74		28,400		25,442		19,553			(2,958)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/29/2024	01/29/2026	576	609,557	1058.9		17,263		15,464		22,762			(1,798)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/29/2024	01/29/2025	4,078	20,097,688	4927.93		284,612		225,318		509,628			(59,294)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2025	4,247	1,457,266	343.16		32,497		25,727		37,361			(6,770)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/30/2024	01/30/2025	7,534	1,990,658	264.22		42,401		33,567		27,163			(8,834)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/30/2024	01/30/2026	2,026	535,234	264.22		15,147		13,569		10,870			(1,578)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2024	01/30/2025	1,005	1,064,155	1058.41		22,273		17,633		33,805			(4,640)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2024	01/30/2025	2,214	2,402,097	1084.95		68,988		54,616		109,376			(14,373)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2024	01/30/2026	726	787,435	1084.95		30,655		27,462		42,659			(3,193)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/29/2024	01/29/2026	1,133	2,033,587	1794.89		62,838		56,292		93,344			(6,546)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	01/29/2024	01/29/2025	45	1,711,500	38333.45		31,985		25,321		33,309			(6,664)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2024	01/30/2025	917	4,514,559	4924.97		74,069		58,638		115,884			(15,431)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2024	01/30/2025	6,455	31,788,716	4924.97		927,774		734,488		1,207,831			(193,286)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/30/2024	01/30/2025	3,742	18,428,962	4924.97		267,695		211,925		478,616			(55,770)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	01/30/2024	01/30/2025	156	766,848	4924.97		7,822		6,192		8,824			(1,630)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2024	01/30/2025	1,962	6,506,001	3315.47		194,095		153,659		312,144			(40,436)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2024	01/31/2025	6,766	1,397,561	206.57		30,886		24,451		30,134			(6,435)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	3,899	805,350	206.57		24,161		21,644		23,030			(2,517)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	3,050	728,200	238.75		24,103		21,593		29,180			(2,511)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2024	01/31/2025	606	1,543,584	2548.57		34,113		27,006		38,918			(7,107)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	1,266	3,227,493	2548.57		99,407		89,052		103,535			(10,355)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	7,925	2,719,517	343.17		60,917		48,226		69,736			(12,691)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	4,532	1,555,236	343.17		48,212		43,190		48,536			(5,022)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/31/2024	01/31/2025	11,869	3,128,244	263.56		66,632		52,750		46,187			(13,882)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/31/2024	01/30/2026	5,372	1,415,917	263.56		40,212		36,023		30,291			(4,189)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2024	01/31/2025	2,050	9,935,071	4845.65		181,469		143,663		294,335			(37,806)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2024	01/31/2025	9,038	43,796,055	4845.65		1,386,432		1,097,592		1,912,952			(288,840)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/29/2024	01/29/2025	334	1,644,622	4927.93		16,926		13,400		18,908			(3,526)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2024	01/29/2025	1,701	5,626,381	3308.06		142,956		113,174		249,033			(29,783)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/29/2024	01/29/2025	4,686	8,410,739	1794.89		170,953		135,338		298,438			(35,615)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/30/2024	01/30/2025	2,044	3,677,029	1798.63		68,425		54,169		113,029			(14,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/30/2024	01/30/2026	823	1,479,957	1798.63		45,435		40,702		65,916			(4,733)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2024	01/30/2025	10	377,586	38467.31		4,456		3,527		4,895			(928)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/30/2024	01/30/2025	14	552,570	38467.31		14,035		11,111		14,706			(2,924)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2025	4,865	1,002,898	206.13		22,164		17,547		22,792			(4,618)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2025	1,897	454,544	239.65		10,682		8,456		13,599			(2,225)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2025	419	1,069,954	2551.91		23,539		18,635		26,127			(4,904)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2026	1,238	3,159,766	2551.91		97,321		87,183		99,178			(10,138)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2024	01/31/2025	637	668,433	1049.64		14,010		11,092		25,169			(2,919)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2024	01/30/2026	1,246	1,307,743	1049.64		37,088		33,224		55,884			(3,863)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2024	01/31/2025	689	738,428	1072.38		21,237		16,813		39,833			(4,424)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2024	01/30/2026	549	588,489	1072.38		22,963		20,571		36,200			(2,392)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/31/2024	01/31/2025	5,212	25,253,660	4845.65		414,982		328,527		728,298			(86,454)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2024	01/31/2025	3,705	12,226,708	3299.78		368,238		291,522		652,638			(76,716)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/31/2024	01/31/2025	104	3,971,050	38150.3		70,300		55,654		87,658			(14,646)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/31/2024	01/31/2025	108	4,125,839	38150.3		68,440		54,181		73,047			(14,258)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2024	01/30/2026	307	1,486,229	4845.65		69,746		62,481		87,394			(7,265)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2024	01/31/2025	220	1,065,421	4845.65		58,053		45,959		44,505			(12,094)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2024	01/31/2025	350	1,696,440	4845.65		17,299		13,695		20,096			(3,604)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2024	01/31/2025	4,388	7,853,462	1789.85		141,220		111,799		244,834			(29,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/31/2024	01/30/2026	1,157	2,070,709	1789.85		64,353		57,650		99,025			(6,703)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2024	01/03/2025	75,884	7,588,385	100		134,000		106,083		119,189			(27,917)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2024	01/03/2025	138,186	13,542,254	98		142,000		112,417		139,797			(29,583)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/10/2024	01/10/2025	80,257	8,025,686	100		150,500		119,146		138,215			(31,354)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/10/2024	01/10/2025	145,159	14,225,539	98		148,500		117,563		137,240			(30,938)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/17/2024	01/17/2025	74,177	7,417,715	100		138,000		109,250		132,880			(28,750)				

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UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/17/2024	01/17/2025	140,635	13,782,232	98		140,500		111,229		120,386			(29,271)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/24/2024	01/24/2025	73,815	7,381,547	100		141,500		112,021		141,069			(29,479)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/24/2024	01/24/2025	122,972	12,051,297	98		125,500		99,354		100,274			(26,146)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/31/2024	01/31/2025	84,120	8,412,009	100		162,000		128,250		138,098			(33,750)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2024	01/31/2025	118,914	11,653,581	98		121,000		95,792		120,175			(25,208)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/12/2024	02/12/2025	5,715	1,504,807	263.3		32,052		28,046		23,310			(4,007)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/12/2024	02/12/2026	2,183	574,771	263.3		16,266		15,249		12,649			(1,017)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2024	02/12/2025	662	705,285	1065.81		14,748		12,904		19,430			(1,843)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2024	02/12/2025	1,925	2,108,600	1095.62		60,517		52,952		83,310			(7,565)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2024	02/12/2026	630	690,470	1095.62		26,825		25,148		33,626			(1,677)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2024	02/12/2025	1,205	6,053,345	5021.84		110,780		96,933		154,819			(13,848)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2024	02/12/2025	6,605	33,168,518	5021.84		1,001,945		876,702		1,220,703			(125,243)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/16/2025	1,344	6,728,707	5005.57		122,133		106,866		165,668			(15,267)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/17/2025	995	4,980,518	5005.57		93,096		81,459		126,547			(11,637)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	5,813	1,207,539	207.73		26,687		23,351		22,492			(3,336)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	2,233	463,908	207.73		13,917		13,047		11,983			(870)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	2,243	538,786	240.23		12,661		11,079		15,277			(1,583)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	800	2,046,755	2558.12		45,029		39,400		47,179			(5,629)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	1,235	3,160,038	2558.12		97,329		91,246		95,212			(6,083)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	8,260	2,845,021	344.43		63,444		55,513		67,175			(7,930)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	5,605	1,930,628	344.43		59,849		56,109		56,771			(3,741)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/01/2024	01/31/2025	11,713	3,099,762	264.64		66,025		57,772		40,330			(8,253)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2024	01/31/2025	5,924	1,220,717	206.07		26,856		23,499		27,975			(3,357)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2025	3,304	680,818	206.07		15,046		13,165		15,653			(1,881)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2025	1,983	408,625	206.07		9,031		7,902		9,405			(1,129)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	2,264	466,525	206.07		13,949		13,077		13,946			(872)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	1,571	376,504	239.64		12,425		11,648		14,236			(777)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2024	01/31/2025	366	930,479	2544.96		20,471		17,912		24,250			(2,559)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	256	651,547	2544.96		20,068		18,813		21,424			(1,254)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	6,423	2,209,742	344.02		49,277		43,118		53,609			(6,160)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2025	4,155	1,429,294	344.02		32,016		28,014		34,769			(4,002)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/06/2024	02/06/2025	747	3,701,410	4954.23		59,552		52,108		89,586			(7,444)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/06/2024	02/06/2025	6,152	30,476,180	4954.23		906,128		792,862		1,154,515			(113,266)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	02/02/2025	1,339	6,641,159	4958.61		128,717		112,628		190,137			(16,090)				

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S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	02/03/2025	1,186	5,881,868	4958.61		103,095		90,208		151,961			(12,887)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	02/04/2025	1,080	5,356,661	4958.61		105,728		92,512		156,724			(13,216)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	01/31/2025	54	2,099,001	38654.42		42,115		36,851		43,395			(5,264)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	02/03/2025	39	1,504,561	38654.42		28,943		25,325		29,730			(3,618)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	02/04/2025	47	1,805,887	38654.42		33,648		29,442		34,483			(4,206)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2025	4,498	920,583	204.68		20,253		17,721		24,931			(2,532)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2026	3,523	721,100	204.68		21,489		20,146		24,240			(1,343)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2026	2,786	664,695	238.6		21,935		20,564		26,969			(1,371)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2025	394	996,893	2529.05		21,932		19,190		30,026			(2,741)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2026	962	2,433,302	2529.05		74,702		70,033		88,596			(4,669)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2025	1,719	587,174	341.59		13,094		11,457		16,703			(1,637)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	1,173	400,824	341.59		12,385		11,611		13,484			(774)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/05/2024	02/05/2025	5,100	1,338,705	262.48		28,514		24,950		22,463			(3,564)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/05/2024	02/05/2026	2,545	667,920	262.48		18,902		17,721		15,573			(1,181)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2024	02/05/2025	744	788,580	1059.64		16,481		14,421		24,533			(2,060)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2024	02/05/2026	760	805,335	1059.64		22,630		21,216		29,816			(1,414)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/05/2024	02/05/2025	966	4,774,516	4942.81		88,999		77,874		138,696			(11,125)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/05/2024	02/05/2025	6,623	32,734,121	4942.81		955,833		836,354		1,245,503			(119,479)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2024	02/05/2025	3,691	18,246,033	4942.81		271,674		237,715		473,498			(33,959)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2024	02/05/2025	3,522	6,284,790	1784.44		121,706		106,493		235,913			(15,213)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2024	02/05/2026	1,498	2,673,818	1784.44		79,947		74,950		133,756			(4,997)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/05/2024	02/05/2025	11	407,535	38380.12		10,066		8,808		12,535			(1,258)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/05/2024	02/05/2025	28	1,090,302	38380.12		22,471		19,662		23,389			(2,809)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/01/2024	01/30/2026	7,194	1,903,917	264.64		54,071		50,692		37,407			(3,379)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2024	01/31/2025	1,190	1,257,123	1056.7		26,312		23,023		41,342			(3,289)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2024	01/30/2026	556	587,894	1056.7		16,673		15,631		22,687			(1,042)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2024	01/31/2025	1,861	2,014,657	1082.48		57,861		50,628		94,975			(7,233)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2024	01/30/2026	487	527,495	1082.48		20,578		19,291		29,311			(1,286)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2024	02/01/2025	941	4,619,044	4906.19		97,894		85,657		156,206			(12,237)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	7,798	38,259,255	4906.19		1,152,236		1,008,206		1,541,066			(144,029)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/01/2024	02/01/2025	3,869	18,983,652	4906.19		284,644		249,064		504,636			(35,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2024	01/31/2025	2,920	5,249,895	1797.92		105,773		92,552		177,710			(13,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2024	01/30/2026	1,555	2,794,915	1797.92		86,005		80,630		125,211			(5,375)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/01/2024	02/01/2025	28	1,088,967	38519.84		18,909		16,546		22,958			(2,364)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/01/2024	01/31/2025	38	1,462,747	38519.84		37,007		32,382		38,711			(4,626)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2025	1,680	577,908	344.02		12,945		11,327		14,071			(1,618)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	3,830	1,317,504	344.02		40,711		38,166		39,549			(2,544)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2026	2,806	965,158	344.02		29,823		27,959		28,983			(1,864)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2024	01/31/2025	11,079	2,919,616	263.54		62,188		54,414		43,217			(7,773)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2024	02/03/2025	4,653	1,226,199	263.54		26,118		22,853		18,239			(3,265)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2024	02/04/2025	2,721	717,139	263.54		15,347		13,428		10,684			(1,918)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2024	02/02/2026	7,333	1,932,425	263.54		54,881		51,451		41,495			(3,430)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2024	02/03/2026	2,507	660,640	263.54		18,762		17,590		14,195			(1,173)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2024	01/31/2025	761	807,625	1061.15		16,855		14,748		24,287			(2,107)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/01/2024	01/31/2025	250	1,225,367	4906.19		12,499		10,936		14,200			(1,562)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/01/2024	01/31/2025	1,808	5,994,997	3315.16		169,932		148,690		284,505			(21,241)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2024	02/02/2026	879	932,339	1061.15		26,376		24,727		33,712			(1,648)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2024	01/31/2025	535	582,470	1088.87		16,682		14,597		25,119			(2,085)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2024	02/02/2026	753	820,391	1088.87		31,930		29,934		42,720			(1,996)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2024	01/31/2025	6,547	32,461,599	4958.61		847,497		741,560		1,035,552			(105,937)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2024	02/05/2025	1,692	1,838,676	1086.72		52,586		46,013		82,007			(6,573)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2024	02/05/2026	589	639,791	1086.72		24,760		23,212		34,105			(1,547)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/05/2024	02/05/2025	439	2,167,982	4942.81		22,113		19,349		24,708			(2,764)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/05/2024	02/05/2025	2,681	8,827,830	3292.31		232,100		203,087		432,862			(29,012)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/06/2024	02/06/2025	4,536	22,471,916	4954.23		334,806		292,955		577,645			(41,851)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/06/2024	02/06/2025	2,675	4,789,883	1790.29		93,542		81,849		167,090			(11,693)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/06/2024	02/06/2026	883	1,581,645	1790.29		47,449		44,484		75,577			(2,966)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2024	02/06/2025	10	369,265	38521.36		9,527		8,336		9,765			(1,191)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/06/2024	02/06/2025	310	1,536,750	4954.23		15,675		13,715		17,423			(1,959)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/06/2024	02/06/2025	2,255	7,449,615	3303.6		219,494		192,057		378,611			(27,437)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2025	4,074	836,393	205.31		18,401		16,101		21,096			(2,300)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2025	2,180	522,050	239.49		12,268		10,735		15,951			(1,534)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2025	984	2,495,475	2536.01		54,900		48,038		70,802			(6,863)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	1,055	2,676,020	2536.01		82,154		77,019		93,313			(5,135)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	4,953	1,692,557	341.72		37,744		33,026		47,793			(4,718)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	7,195	2,458,511	341.72		75,968		71,220		82,241			(4,748)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2024	02/06/2025	12,854	3,380,862	263.01		72,012		63,011		53,580			(9,002)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2024	02/06/2026	7,388	1,943,221	263.01		54,993		51,556		43,546			(3,437)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025	2,145	2,274,775	1060.59		47,543		41,600		69,472			(5,943)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2026	682	722,964	1060.59		20,388		19,113		26,399			(1,274)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025	1,579	1,718,407	1088.09		49,318		43,153		75,240			(6,165)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	1,469	3,725,579	2536.64		114,375		107,227		129,395			(7,148)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	11,601	3,958,246	341.21		88,269		77,235		115,419			(11,034)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2026	12,463	4,252,441	341.21		131,400		123,188		145,594			(8,213)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/08/2024	02/07/2025	15,147	3,982,471	262.93		84,827		74,223		63,802			(10,603)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2026	6,551	1,722,562	262.93		48,576		45,540		38,850			(3,036)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/08/2024	02/07/2025	1,165	1,239,241	1063.92		25,900		22,663		35,376			(3,238)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/08/2024	02/06/2026	2,766	2,942,911	1063.92		82,990		77,803		102,205			(5,187)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/08/2024	02/07/2025	1,763	1,926,662	1092.89		55,295		48,383		78,864			(6,912)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/08/2024	02/08/2025	1,215	6,074,037	4997.91		120,143		105,126		169,172			(15,018)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	8,587	42,919,070	4997.91		1,252,085		1,095,575		1,505,442			(156,511)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/08/2024	02/08/2025	5,014	25,058,235	4997.91		385,051		336,919		660,959			(48,131)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/08/2024	02/07/2025	477	2,384,237	4997.91		24,319		21,279		26,495			(3,040)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2024	02/03/2025	5,424	26,897,542	4958.61		688,587		602,513		850,451			(86,073)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2026	691	751,638	1088.09		29,164		27,341		39,517			(1,823)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2024	02/07/2025	4,983	1,022,981	205.28		22,608		19,782		25,917			(2,826)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	3,179	652,500	205.28		19,510		18,290		20,885			(1,219)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2024	02/07/2025	1,278	306,261	239.67		7,197		6,297		9,212			(900)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	664	159,051	239.67		5,249		4,921		6,013			(328)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2024	02/07/2025	909	2,304,700	2536.28		50,703		44,365		65,282			(6,338)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2024	02/07/2025	1,871	6,188,273	3307.1		179,632		157,178		307,669			(22,454)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2024	02/07/2025	3,830	6,862,404	1791.65		117,641		102,936		208,152			(14,705)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2024	02/04/2025	5,551	27,523,968	4958.61		719,004		629,129		905,643			(89,876)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	928	2,353,959	2536.28		72,267		67,750		81,943			(4,517)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/07/2024	02/07/2025	4,947	1,691,768	341.98		37,726		33,011		47,038			(4,716)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/07/2024	02/06/2026	2,916	997,372	341.98		30,819		28,893		32,969			(1,926)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/07/2024	02/07/2025	10,894	2,866,820	263.15		61,063		53,430		44,805			(7,633)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/07/2024	02/06/2026	2,711	713,504	263.15		20,192		18,930		15,821			(1,262)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2024	02/07/2025	1,069	1,136,887	1063.73		23,761		20,791		32,582			(2,970)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2024	02/06/2026	1,227	1,305,389	1063.73		36,812		34,511		45,466			(2,301)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2024	02/07/2025	1,797	1,963,516	1092.6		56,353		49,309		80,708			(7,044)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2024	02/06/2026	791	864,788	1092.6		33,554		31,457		43,374			(2,097)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	1,643	8,205,559	4995.06		139,172		121,775		199,572			(17,396)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2024	02/06/2026	823	1,474,009	1791.65		45,105		42,286		69,673			(2,819)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/08/2024	02/08/2025	12	453,227	38726.33		5,303		4,640		5,609			(663)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/08/2024	02/07/2025	29	1,124,363	38726.33		28,671		25,087		29,092			(3,584)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/12/2024	02/12/2026	101	505,588	5021.84		11,553		10,831		12,282			(722)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2025	4,878	24,496,169	5021.84		333,877		292,143		591,341			(41,735)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2024	02/12/2025	2,139	7,092,612	3316.21		194,886		170,525		323,850			(24,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2024	02/12/2025	3,087	5,542,869	1795.5		101,458		88,776		172,169			(12,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2024	02/12/2026	583	1,046,239	1795.5		32,643		30,602		48,063			(2,040)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/12/2024	02/12/2025	12	483,529	38797.38		10,976		9,604		12,493			(1,372)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/12/2024	02/12/2025	43	1,650,765	38797.38		31,505		27,567		31,028			(3,938)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/07/2024	02/07/2025	86	3,329,611	38677.36		51,132		44,741		58,062			(6,392)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/07/2024	02/07/2025	105	4,055,554	38677.36		67,233		58,829		67,741			(8,404)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/12/2024	02/12/2025	286	1,435,215	5021.84		14,639		12,809		15,742			(1,830)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	6,390	1,299,905	203.42		28,598		25,023		40,646			(3,575)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	2,290	466,737	203.82		13,862		12,996		16,869			(866)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2024	02/14/2025	1,826	435,795	238.64		10,198		8,923		14,469			(1,275)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	1,887	450,203	238.64		14,812		13,886		18,280			(926)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2024	02/14/2025	947	2,398,283	2531.82		52,762		46,167		70,966			(6,595)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	670	1,696,326	2531.82		51,908		48,663		60,890			(3,244)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	7,838	2,660,677	339.45		59,333		51,916		86,557			(7,417)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	4,680	1,588,723	339.45		48,933		45,874		58,964			(3,058)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/14/2024	02/14/2025	12,201	3,198,922	262.19		68,137		59,620		56,111			(8,517)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2024	02/14/2025	1,648	8,239,201	5000.62		155,232		135,828		216,904			(19,404)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	8,080	40,402,999	5000.62		1,313,116		1,148,976		1,579,000			(164,139)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/15/2024	02/15/2025	795	3,998,698	5029.73		90,774		79,428		124,666			(11,347)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/15/2024	02/14/2025	6,648	33,439,831	5029.73		1,082,114		946,850		1,284,021			(135,264)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/07/2024	02/07/2025	7,707	38,498,114	4995.06		1,244,243		1,088,712		1,516,826			(155,530)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/14/2024	02/13/2026	6,798	1,782,446	262.19		50,265		47,123		42,693			(3,142)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2024	02/14/2025	411	437,001	1063.74		9,129		7,988		12,586			(1,141)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2024	02/13/2026	306	325,716	1063.74		9,169		8,596		11,373			(573)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2024	02/14/2025	770	841,064	1092.64		24,113		21,099		34,734			(3,014)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2024	02/13/2026	566	618,420	1092.64		23,951		22,454		31,089			(1,497)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2024	02/14/2025	1,046	3,468,596	3315.21		97,471		85,287		161,737			(12,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2024	02/14/2025	4,234	7,596,952	1794.15		146,191		127,917		258,801			(18,274)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2024	02/13/2026	1,140	2,045,164	1794.15		62,787		58,862		95,017			(3,924)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/15/2024	02/14/2025	22	857,898	38773.12		22,091		19,330		22,079			(2,761)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/15/2024	02/14/2025	8,542	2,241,749	262.43		47,525		41,584		38,327			(5,941)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/15/2024	02/13/2026	8,291	2,175,657	262.43		61,354		57,519		51,190			(3,835)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/15/2024	02/14/2025	1,023	1,090,979	1066.45		22,769		19,923		29,702			(2,846)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/15/2024	02/13/2026	712	780,394	1096.55		30,232		28,343		37,648			(1,890)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	02/02/2025	4,058	20,120,404	4958.61		320,081		280,071		553,910			(40,010)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/15/2024	02/15/2025	3,348	16,839,351	5029.73		250,746		219,403		442,353			(31,343)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/15/2024	02/14/2025	233	1,172,561	5029.73		11,901		10,414		12,804			(1,488)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	02/14/2025	6,187	1,264,904	204.45		27,828		24,349		35,409			(3,478)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	2,183	446,415	204.45		13,259		12,430		15,340			(829)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	02/14/2025	535	1,359,537	2540.37		29,910		26,171		37,344			(3,739)				

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	02/15/2024	02/13/2026	686	1,741,743	2540.37		53,297		49,966		59,252			(3,331)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/15/2024	02/14/2025	6,830	2,330,404	341.2		51,968		45,472		68,304			(6,496)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/15/2024	02/13/2026	8,256	2,816,989	341.2		86,763		81,341		96,692			(5,423)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/18/2025	1,101	5,509,771	5005.57		87,527		76,587		123,250			(10,941)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/19/2025	958	4,797,393	5005.57		88,212		77,185		126,182			(11,026)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/14/2025	11,978	59,957,912	5005.57		1,711,631		1,497,677		2,043,069			(213,954)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/18/2025	3,890	19,473,717	5005.57		503,227		440,323		607,074			(62,903)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	9,257	1,893,982	204.6		41,668		36,459		51,844			(5,208)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	4,709	963,563	204.6		21,295		18,633		26,442			(2,662)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2025	2,158	441,577	204.6		9,759		8,539		12,128			(1,220)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	4,545	929,974	204.6		27,713		25,981		31,518			(1,732)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	1,843	442,048	239.87		10,344		9,051		13,052			(1,293)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	337	853,600	2536.69		18,779		16,432		24,092			(2,347)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	450	1,141,350	2536.69		35,039		32,849		39,676			(2,190)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/09/2024	02/07/2025	8,364	2,846,968	340.4		63,487		55,551		87,201			(7,936)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	9,057	3,083,023	340.4		69,060		60,427		94,600			(8,632)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2024	02/09/2026	336	358,018	1066.28		10,096		9,465		12,008			(631)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2024	02/07/2025	1,169	1,281,977	1096.29		36,793		32,194		49,955			(4,599)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2024	02/09/2026	630	690,195	1096.29		26,780		25,106		33,333			(1,674)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/09/2025	1,380	6,938,698	5026.61		132,563		115,993		180,562			(16,570)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/10/2025	1,210	6,083,367	5026.61		100,640		88,060		136,622			(12,580)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/11/2025	1,070	5,379,634	5026.61		101,570		88,874		137,645			(12,696)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	3,068	624,001	203.42		18,595		17,433		23,278			(1,162)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	4,163	989,729	237.75		32,562		30,527		42,566			(2,035)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	767	1,934,784	2521.12		42,565		37,245		62,619			(5,321)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	1,276	3,217,708	2521.12		98,462		92,308		123,367			(6,154)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2025	8,621	2,924,112	339.2		65,208		57,057		96,474			(8,151)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	5,975	2,026,589	339.2		62,419		58,518		76,047			(3,901)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2024	02/13/2025	14,391	3,751,778	260.71		79,913		69,924		76,721			(9,989)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2024	02/13/2026	3,387	883,043	260.71		24,990		23,428		23,580			(1,562)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2024	02/13/2025	1,302	1,379,961	1059.65		28,827		25,224		43,142			(3,603)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	780	3,864,443	4953.17		70,688		61,852		103,597			(8,836)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/13/2024	02/13/2025	5,841	28,932,631	4953.17		939,547		822,104		1,181,181			(117,443)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	3,404	16,861,468	4953.17		224,614		196,537		402,969			(28,077)				

SCHEDULE DB - PART A - SECTION 1

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/13/2024	02/13/2025	393	1,947,672	4953.17		19,866		17,383		22,038			(2,483)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/13/2024	02/13/2025	1,657	5,459,550	3295.11		163,242		142,837		290,258			(20,405)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	02/03/2025	3,451	17,112,420	4958.61		250,188		218,914		438,760			(31,273)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	4,737	1,612,351	340.4		49,822		46,708		57,306			(3,114)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	12,639	4,302,236	340.4		132,939		124,630		152,952			(8,309)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2024	02/07/2025	10,211	2,688,182	263.27		56,989		49,866		41,446			(7,124)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2024	02/10/2025	7,733	2,036,008	263.27		43,367		37,946		31,535			(5,421)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2024	02/11/2025	5,046	1,328,395	263.27		28,295		24,758		20,607			(3,537)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2024	02/09/2026	11,084	2,918,035	263.27		82,580		77,419		64,227			(5,161)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2024	02/10/2026	4,902	1,290,537	263.27		36,522		34,240		28,423			(2,283)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2024	02/11/2026	4,055	1,067,603	263.27		30,213		28,325		23,528			(1,888)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2024	02/07/2025	1,020	1,087,930	1066.28		22,738		19,896		29,559			(2,842)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/07/2025	7,630	38,352,611	5026.61		1,130,331		989,040		1,324,226			(141,291)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2024	02/13/2026	1,548	1,639,850	1059.65		46,195		43,307		60,871			(2,887)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2024	02/13/2025	1,089	1,183,614	1086.76		33,934		29,692		53,040			(4,242)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2024	02/13/2026	414	450,212	1086.76		17,450		16,360		24,057			(1,091)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/13/2024	02/13/2025	2,651	4,728,672	1783.8		94,230		82,451		180,308			(11,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/13/2024	02/13/2026	1,470	2,621,443	1783.8		78,381		73,482		132,170			(4,899)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/13/2024	02/13/2025	44	1,692,466	38272.75		29,482		25,797		30,478			(3,685)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2024	02/14/2025	5,655	1,152,633	203.82		25,358		22,188		34,560			(3,170)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	02/04/2025	3,647	18,084,801	4958.61		253,999		222,249		451,572			(31,750)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2024	02/02/2025	395	1,958,313	4958.61		97,223		85,070		64,658			(12,153)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/07/2024	02/06/2026	419	2,095,161	4995.06		114,876		107,696		133,212			(7,180)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/07/2024	02/07/2025	5,297	26,457,501	4995.06		443,362		387,942		725,360			(55,420)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/19/2025	5,139	25,723,967	5005.57		799,067		699,184		1,004,513			(99,883)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/16/2024	02/16/2025	4,197	21,008,659	5005.57		318,112		278,348		567,511			(39,764)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/16/2024	02/17/2025	4,019	20,115,037	5005.57		284,995		249,370		510,077			(35,624)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	399	1,980,302	4958.61		20,199		17,674		22,457			(2,525)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/02/2024	02/03/2025	386	1,912,570	4958.61		19,508		17,070		21,666			(2,439)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/02/2024	02/04/2025	345	1,710,625	4958.61		17,448		15,267		19,371			(2,181)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	01/31/2025	2,065	6,835,621	3311.01		190,082		166,321		317,096			(23,760)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/10/2025	5,251	26,393,206	5026.61		682,436		597,131		800,665			(85,304)				

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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 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/14/2024	02/13/2026	458	2,292,347	5000.62		114,368		107,220		128,342			(7,148)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	4,835	24,179,936	5000.62		414,668		362,834		694,021			(51,833)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/16/2024	02/18/2025	3,610	18,068,852	5005.57		240,128		210,112		429,167			(30,016)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/16/2024	02/19/2025	3,496	17,498,845	5005.57		245,909		215,170		424,575			(30,739)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/16/2024	02/19/2025	120	598,665	5005.57		36,758		32,163		24,715			(4,595)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/16/2024	02/14/2025	731	3,660,212	5005.57		36,741		32,149		40,439			(4,593)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/16/2024	02/18/2025	165	828,081	5005.57		8,301		7,263		9,138			(1,038)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/16/2024	02/19/2025	415	2,076,450	5005.57		20,804		18,203		22,907			(2,600)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2024	02/14/2025	4,559	15,104,832	3313.41		422,933		370,066		703,707			(52,867)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2024	02/19/2025	1,087	3,600,691	3313.41		103,054		90,172		170,777			(12,882)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/16/2024	02/14/2025	4,100	7,351,150	1792.9		137,009		119,883		237,199			(17,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/16/2024	02/13/2026	1,328	2,381,142	1792.9		70,482		66,077		111,740			(4,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/16/2024	02/17/2026	233	417,106	1792.9		12,346		11,575		19,604			(772)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/16/2024	02/18/2025	2,791	5,004,238	1792.9		98,225		85,946		174,093			(12,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/16/2024	02/18/2026	1,467	2,629,982	1792.9		77,847		72,982		123,661			(4,865)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/16/2024	02/16/2025	174	872,808	5005.57		42,277		36,993		23,443			(5,285)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/16/2024	02/18/2025	91	455,343	5005.57		27,002		23,627		14,971			(3,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2024	02/18/2025	1,273	4,219,574	3313.41		113,016		98,889		191,111			(14,127)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/16/2024	02/19/2025	3,057	5,481,089	1792.9		107,894		94,407		188,478			(13,487)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/16/2024	02/19/2026	386	692,197	1792.9		20,558		19,273		32,560			(1,285)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/16/2024	02/16/2025	13	519,959	38627.99		5,980		5,232		6,490			(747)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/16/2024	02/17/2025	42	1,622,960	38627.99		29,481		25,796		33,900			(3,685)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/16/2024	02/18/2025	7	275,068	38627.99		3,163		2,768		3,436			(395)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/16/2024	02/19/2025	35	1,346,041	38627.99		24,889		21,778		28,812			(3,111)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2025	5,978	2,029,402	339.5		45,459		39,776		65,966			(5,682)				

SCHEDULE DB - PART A - SECTION 1

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Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	5,804	1,970,394	339.5		60,491		56,710		72,968				(3,781)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/16/2024	02/17/2026	5,068	1,720,546	339.5		52,993		49,681		63,779				(3,312)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2026	2,107	715,309	339.5		22,032		20,655		26,523				(1,377)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/16/2024	02/14/2025	14,657	3,833,572	261.56		81,272		71,113		71,887				(10,159)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/16/2024	02/18/2025	7,375	1,928,980	261.56		41,087		35,951		36,348				(5,136)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/16/2024	02/13/2026	3,588	938,383	261.56		26,369		24,721		23,552				(1,648)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/16/2024	02/17/2026	4,029	1,053,838	261.56		29,718		27,861		26,507				(1,857)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/08/2024	02/07/2025	8,388	1,717,827	204.8		37,792		33,068		45,974				(4,724)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	5,241	1,073,455	204.8		31,989		29,990		35,746				(1,999)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/08/2024	02/07/2025	907	2,300,096	2536.64		50,602		44,277		64,946				(6,325)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/20/2024	02/20/2025	603	640,529	1061.69		13,387		11,714		19,312				(1,673)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/20/2024	02/20/2026	836	887,783	1061.69		24,947		23,388		32,050				(1,559)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/20/2024	02/20/2025	386	420,863	1089.73		12,079		10,569		18,184				(1,510)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/20/2024	02/20/2025	401	1,997,335	4975.51		45,357		39,687		70,049				(5,670)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	5,199	1,062,689	204.42		31,562		29,589		36,709				(1,973)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/21/2024	02/21/2025	602	144,002	239.25		3,370		2,948		4,554				(421)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/21/2024	02/21/2025	446	1,128,686	2532.36		24,831		21,727		33,402				(3,104)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	1,264	3,201,166	2532.36		97,956		91,833		114,825				(6,122)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/21/2024	02/21/2025	6,138	2,083,156	339.37		46,454		40,648		68,332				(5,807)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	2,693	914,048	339.37		28,153		26,393		34,103				(1,760)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/21/2024	02/21/2025	12,142	3,164,563	260.62		67,089		58,703		65,860				(8,386)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/21/2024	02/20/2026	4,539	1,182,941	260.62		33,359		31,274		31,901				(2,085)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1,671	8,323,953	4981.8		148,540		129,972		212,882				(18,567)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/22/2024	02/21/2025	8,851	45,024,134	5087.03		1,453,626		1,271,922		1,614,330				(181,703)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	02/22/2024	02/22/2025	5,096	25,923,323	5087.03		403,231		352,827		618,152				(50,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/22/2024	02/21/2025	4,502	8,108,818	1801.26		151,522		132,582		247,541				(18,940)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/22/2024	02/20/2026	1,464	2,636,398	1801.26		78,301		73,407		115,969				(4,894)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	02/22/2024	02/21/2025	28	1,103,021	39069.11		28,348		24,804		27,478				(3,543)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	14,380	2,942,643	204.63		64,738		56,646		81,212				(8,092)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/02/2024	02/03/2025	2,707	8,962,857	3311.01		232,730		203,639		396,058				(29,091)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/02/2024	02/04/2025	2,442	8,086,826	3311.01		215,182		188,284		363,736				(26,898)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	481	2,403,220	4995.06		121,630		106,426		74,677				(15,204)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	02/07/2024	02/07/2025	266	1,330,996	4995.06		13,576		11,879		14,811				(1,697)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2024	02/14/2025	279	1,395,747	5000.62		82,245		71,964		54,555			(10,281)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/14/2024	02/14/2025	311	1,555,494	5000.62		15,866		13,883		17,226			(1,983)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	2,612	8,627,306	3302.59		281,593		246,394		476,030			(35,199)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/16/2024	02/14/2025	61	2,360,924	38627.99		48,971		42,850		49,368			(6,121)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/16/2024	02/18/2025	49	1,909,537	38627.99		37,893		33,156		38,070			(4,737)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/16/2024	02/19/2025	35	1,342,078	38627.99		25,165		22,020		25,216			(3,146)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	11,836	2,415,315	204.07		53,137		46,495		70,488			(6,642)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2025	2,193	447,431	204.07		9,888		8,652		13,107			(1,236)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	3,144	641,584	204.07		19,055		17,864		22,731			(1,191)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	2,215	530,078	239.27		12,404		10,853		16,638			(1,550)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	533	1,351,458	2533.5		29,597		25,897		39,416			(3,700)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	746	1,890,154	2533.5		57,650		54,047		67,140			(3,603)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025	8,878	3,014,093	339.5		66,913		58,549		97,768			(8,364)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/16/2024	02/18/2026	4,444	1,162,241	261.56		32,775		30,727		29,249			(2,048)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/14/2025	1,083	1,152,476	1064.38		24,006		21,005		32,757			(3,001)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/13/2026	885	941,585	1064.38		26,449		24,796		32,561			(1,653)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/14/2025	1,423	1,556,662	1093.57		44,505		38,942		63,441			(5,563)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2024	02/13/2026	1,136	1,241,831	1093.57		47,984		44,985		61,823			(2,999)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2026	1,608	384,854	239.27		12,662		11,870		15,038			(791)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	345	873,465	2533.61		19,216		16,814		25,557			(2,402)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2026	367	928,663	2533.61		28,417		26,641		33,053			(1,776)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1,643	558,517	339.86		17,202		16,127		20,393			(1,075)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/20/2024	02/20/2025	3,051	796,441	261.05		16,964		14,844		15,852			(2,121)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/20/2024	02/20/2026	2,215	578,122	261.05		16,303		15,284		15,115			(1,019)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	01/31/2025	3,031	5,441,045	1795.4		104,021		91,018		177,029			(13,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	02/02/2026	1,314	2,359,485	1795.4		72,672		68,130		108,034			(4,542)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	02/03/2025	2,862	5,138,631	1795.4		100,711		88,122		173,372			(12,589)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	02/03/2026	739	1,325,924	1795.4		40,838		38,286		60,735			(2,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	02/04/2025	2,586	4,642,980	1795.4		93,606		81,905		160,978			(11,701)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	2,784	9,215,277	3310.15		299,095		261,708		491,218			(37,387)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025	4,521	22,492,385	4975.51		669,667		585,959		850,601			(83,708)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2024	02/21/2025	2,412	2,561,793	1062.01		53,541		46,849		76,794			(6,693)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2024	02/20/2026	808	858,480	1062.01		24,123		22,616		30,844			(1,508)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2024	02/21/2025	1,161	1,265,731	1090.19		36,326		31,786		54,378			(4,541)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2024	02/20/2026	499	543,716	1090.19		20,987		19,676		28,114			(1,312)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/21/2024	02/21/2025	7,518	37,450,841	4981.8		1,090,507		954,194		1,325,643			(136,313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2024	02/04/2026	516	927,258	1795.4		28,652		26,862		42,492			(1,791)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	02/02/2025	15	598,377	38654.42		13,344		11,676		15,978			(1,668)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	02/03/2025	39	1,490,878	38654.42		23,762		20,792		27,434			(2,970)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/02/2024	02/04/2025	22	850,514	38654.42		14,854		12,997		17,303			(1,857)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	4,163	7,467,318	1793.57		137,910		120,671		240,383			(17,239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2024	02/06/2026	1,169	2,095,877	1793.57		64,343		60,322		97,553			(4,021)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/11/2025	4,909	24,675,498	5026.61		656,367		574,321		786,382			(82,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	3,967	7,092,072	1787.59		125,166		109,520		228,064			(15,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/14/2024	02/13/2026	1,268	2,267,047	1787.59		67,713		63,481		110,715			(4,232)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/14/2024	02/14/2025	109	4,170,908	38424.27		73,875		64,641		88,488			(9,234)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	3,113	15,488,210	4975.51		210,041		183,786		347,054			(26,255)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/22/2024	02/21/2025	243	1,235,023	5087.03		12,474		10,915		13,069			(1,559)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2024	02/21/2025	1,751	5,832,641	3331.86		162,498		142,186		248,331			(20,312)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	3,231	661,243	204.63		19,639		18,411		22,458			(1,227)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	3,241	779,295	240.45		18,236		15,956		22,088			(2,279)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	2,792	671,401	240.45		22,022		20,646		24,240			(1,376)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	1,771	4,489,885	2535.23		98,328		86,037		129,644			(12,291)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	1,471	3,730,324	2535.23		113,775		106,664		131,437			(7,111)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	17,497	5,956,665	340.44		132,834		116,229		183,520			(16,604)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	7,558	2,573,149	340.44		78,996		74,058		91,566			(4,937)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/22/2024	02/21/2025	28,008	7,325,950	261.56		155,310		135,896		138,461			(19,414)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/09/2024	02/09/2025	5,931	29,813,530	5026.61		434,843		380,488		775,002			(54,355)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/14/2024	02/14/2025	65	2,515,162	38424.27		41,708		36,495		42,637			(5,214)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	02/20/2024	02/20/2025	269	1,336,227	4975.51		13,496		11,809		14,940			(1,687)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	02/20/2024	02/20/2025	2,027	6,718,165	3313.63		208,585		182,512		343,208			(26,073)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025	1,820	3,260,975	1791.94		70,763		61,918		129,003			(8,845)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2026	742	1,329,704	1791.94		40,157		37,647		63,051			(2,510)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/22/2024	02/20/2026	5,841	1,527,827	261.56		42,932		40,249		38,475			(2,683)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/22/2024	02/21/2025	2,051	2,197,381	1071.23		45,925		40,185		54,363			(5,741)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/22/2024	02/20/2026	1,024	1,097,103	1071.23		30,829		28,902		34,245			(1,927)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/22/2024	02/21/2025	1,743	1,922,930	1103.44		54,996		48,121		68,274			(6,874)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2024	02/21/2025	6,915	1,419,275	205.24		31,224		27,321		36,588			(3,903)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2025	2,818	578,337	205.24		12,723		11,133		14,949			(1,590)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2025	3,215	659,840	205.24		14,582		12,760		17,071			(1,823)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2026	4,031	827,393	205.24		24,574		23,038		26,772			(1,536)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2024	02/21/2025	440	1,119,009	2540.36		24,506		21,443		30,904			(3,063)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2025	176	448,315	2540.36		9,863		8,630		12,409			(1,233)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2026	1,205	3,060,905	2540.36		93,664		87,810		104,563			(5,854)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/23/2024	02/21/2025	6,797	1,779,304	261.79		37,721		33,006		32,856			(4,715)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/23/2024	02/23/2025	1,019	5,183,239	5088.8		102,779		89,932		130,966			(12,847)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2025	1,073	5,461,320	5088.8		104,274		91,240		132,240			(13,034)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	1,261	6,414,638	5088.8		124,959		109,339		157,975			(15,620)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/09/2024	02/10/2025	5,400	27,145,889	5026.61		425,323		372,158		733,884			(53,165)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/21/2024	02/21/2025	8,018	1,639,102	204.42		36,060		31,553		46,292			(4,508)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/21/2024	02/20/2026	486	2,423,465	4981.8		124,908		117,101		143,087			(7,807)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/23/2024	02/24/2025	2,863	749,385	261.79		15,962		13,967		13,889			(1,995)				

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Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/23/2024	02/25/2025	3,690	966,102	261.79		20,578		18,006		17,927			(2,572)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/23/2024	02/23/2026	5,052	1,322,620	261.79		37,166		34,843		32,819			(2,323)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/23/2024	02/25/2026	1,714	448,815	261.79		12,657		11,866		11,149			(791)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	1,736	1,859,674	1071.41		38,867		34,009		45,830			(4,858)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2024	02/23/2026	447	479,326	1071.41		13,469		12,627		14,940			(842)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	471	519,413	1103.71		14,855		12,998		18,368			(1,857)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2024	02/21/2025	6,150	31,296,217	5088.8		879,973		769,977		980,269			(109,997)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2024	02/24/2025	5,044	25,669,332	5088.8		632,985		553,862		699,039			(79,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2024	02/25/2025	4,803	24,439,097	5088.8		715,428		626,000		809,521			(89,429)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2025	4,196	21,353,589	5088.8		303,360		265,440		481,600			(37,920)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2024	02/11/2025	5,049	25,380,649	5026.61		365,371		319,700		653,978			(45,671)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	336	1,687,534	5026.61		84,164		73,643		48,157			(10,520)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2025	4,121	20,971,549	5088.8		286,454		250,647		460,770			(35,807)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2025	3,888	19,785,018	5088.8		255,068		223,184		428,909			(31,883)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2025	244	1,240,597	5088.8		66,424		58,121		32,965			(8,303)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2025	143	727,210	5088.8		39,997		34,997		20,412			(5,000)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/23/2024	02/21/2025	307	1,560,207	5088.8		15,914		13,925		16,495			(1,989)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/23/2024	02/24/2025	231	1,176,365	5088.8		11,999		10,499		12,429			(1,500)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/23/2024	02/25/2025	363	1,848,103	5088.8		18,851		16,494		19,522			(2,356)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2024	02/21/2025	3,329	11,114,262	3338.93		299,514		262,075		443,289			(37,439)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2024	02/25/2025	1,447	4,831,706	3338.93		127,013		111,137		189,215			(15,877)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2024	02/21/2025	2,813	5,076,910	1804.8		86,799		75,949		133,737			(10,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2024	02/23/2026	344	620,484	1804.8		18,552		17,393		26,547			(1,160)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2024	02/24/2025	1,757	3,170,233	1804.8		56,545		49,477		87,353			(7,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2024	02/24/2026	311	561,729	1804.8		16,852		15,799		24,044			(1,053)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/23/2024	02/24/2025	69	2,699,716	39131.53		46,833		40,978		44,022			(5,854)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/23/2024	02/25/2025	46	1,788,827	39131.53		33,233		29,079		31,420			(4,154)				

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

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S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/09/2024	02/07/2025	278	1,397,459	5026.61		14,254		12,472		15,315			(1,782)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/09/2024	02/10/2025	257	1,289,973	5026.61		13,158		11,513		14,124			(1,645)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/09/2024	02/11/2025	297	1,491,767	5026.61		15,216		13,314		16,329			(1,902)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/07/2025	3,825	12,645,190	3305.96		352,254		308,223		614,906			(44,032)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/21/2024	02/21/2025	4,651	23,169,363	4981.8		393,670		344,461		588,602			(49,209)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2024	02/24/2025	1,995	6,659,518	3338.93		177,018		154,891		263,456			(22,127)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2024	02/25/2025	3,826	6,905,558	1804.8		142,641		124,811		226,248			(17,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2024	02/25/2026	566	1,022,063	1804.8		30,662		28,746		43,768			(1,916)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	02/23/2024	02/24/2025	25	982,809	39131.53		11,499		10,062		11,450			(1,437)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	02/23/2024	02/25/2025	42	1,633,338	39131.53		29,681		25,971		31,172			(3,710)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	02/23/2024	02/21/2025	40	1,558,144	39131.53		34,741		30,398		33,283			(4,343)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2025	2,790	570,606	204.54		12,553		10,984		15,968			(1,569)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2026	163	413,502	2535.88		12,612		11,824		14,545			(788)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2025	9,353	3,188,968	340.96		71,114		62,225		95,542			(8,889)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	5,206	1,774,986	340.96		54,670		51,253		61,817			(3,417)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/26/2024	02/26/2025	2,749	719,293	261.68		15,249		13,343		13,506			(1,906)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/26/2024	02/26/2025	641	685,318	1069.88		14,309		12,521		17,528			(1,789)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/10/2025	2,320	7,670,297	3305.96		205,849		180,118		359,735			(25,731)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/11/2025	1,241	4,102,548	3305.96		109,188		95,540		190,952			(13,649)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/26/2024	02/26/2025	341	375,977	1101.52		10,772		9,425		13,795			(1,346)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/26/2024	02/26/2026	360	397,087	1101.52		15,359		14,399		18,271			(960)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/26/2024	02/26/2025	1,100	5,577,437	5069.53		102,294		89,507		134,365			(12,787)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	5,740	29,101,587	5069.53		858,449		751,143		995,789			(107,306)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/27/2024	02/27/2025	7,388	1,935,607	262.01		41,035		35,906		35,175			(5,129)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/27/2024	02/27/2026	7,500	1,964,953	262.01		55,215		51,764		48,067			(3,451)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2024	02/27/2025	2,233	2,389,872	1070.47		49,805		43,579		60,416			(6,226)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2024	02/27/2026	1,591	1,703,105	1070.47		47,755		44,770		53,959			(2,985)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2024	02/27/2025	654	720,824	1102.38		20,616		18,039		26,139			(2,577)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2024	02/27/2026	1,448	1,596,070	1102.38		61,544		57,698		72,799			(3,847)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2024	02/27/2025	888	4,507,537	5078.18		84,232		73,703		110,846			(10,529)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2025	6,838	34,725,210	5078.18		996,711		872,122		1,130,659			(124,589)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/07/2025	3,510	6,285,842	1790.76		119,966		104,970		218,276			(14,996)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/09/2026	900	1,611,311	1790.76		49,790		46,678		76,796			(3,112)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/10/2025	3,050	5,460,977	1790.76		100,336		87,794		178,470			(12,542)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/10/2026	1,344	2,407,535	1790.76		73,911		69,292		114,789			(4,619)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2026	71	361,285	5069.53		8,165		7,655		8,606			(510)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/26/2024	02/26/2025	4,008	20,316,669	5069.53		294,167		257,396		468,100			(36,771)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	913	2,318,962	2539.57		70,728		66,308		79,740			(4,421)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/28/2024	02/28/2025	6,463	2,202,463	340.79		49,115		42,976		66,736			(6,139)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/28/2024	02/27/2026	2,172	740,103	340.79		22,721		21,301		25,979			(1,420)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/28/2024	02/28/2025	12,657	3,315,639	261.96		70,292		61,505		60,624			(8,786)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/28/2024	02/27/2026	4,227	1,107,278	261.96		31,115		29,170		27,180			(1,945)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2024	02/28/2025	1,300	1,390,917	1069.9		29,042		25,412		35,621			(3,630)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2024	02/27/2026	980	1,048,378	1069.9		29,470		27,628		33,509			(1,842)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2024	02/28/2025	1,395	1,536,523	1101.57		44,021		38,519		56,432			(5,503)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2024	02/28/2025	1,859	9,423,607	5069.76		193,396		169,222		256,279			(24,175)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/28/2024	02/28/2025	9,160	46,440,015	5069.76		1,476,523		1,291,958		1,685,279			(184,565)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/28/2024	02/27/2026	481	2,436,309	5069.76		138,760		130,087		150,639			(8,672)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	02/28/2024	02/28/2025	5,750	29,151,407	5069.76		490,604		429,278		700,440			(61,325)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/11/2025	3,111	5,570,260	1790.76		109,166		95,521		197,207			(13,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2024	02/11/2026	791	1,416,861	1790.76		43,639		40,912		67,581			(2,727)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/09/2025	26	987,294	38671.69		18,276		15,992		21,177			(2,285)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/10/2025	41	1,591,790	38671.69		24,695		21,608		28,117			(3,087)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/09/2024	02/11/2025	31	1,184,042	38671.69		18,466		16,158		21,014			(2,308)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2024	02/21/2025	233	1,162,790	4981.8		61,373		53,702		31,754			(7,672)				

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S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/21/2024	02/21/2025	306	1,521,954	4981.8		15,484		13,549		16,964			(1,936)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	2,632	8,742,264	3321.4		277,312		242,648		435,930			(34,664)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	02/26/2024	02/26/2025	440	2,228,970	5069.53		22,513		19,699		23,781			(2,814)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/26/2024	02/26/2025	1,139	3,796,813	3332.41		103,607		90,656		158,896			(12,951)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/27/2024	02/27/2025	3,906	19,835,027	5078.18		256,803		224,702		407,675			(32,100)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	02/28/2024	02/27/2026	305	335,543	1101.57		12,975		12,164		15,438			(811)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/28/2024	02/28/2025	339	1,717,623	5069.76		90,201		78,926		42,957			(11,275)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/09/2024	02/07/2025	59	2,300,700	38671.69		43,888		38,402		44,576			(5,486)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/09/2024	02/10/2025	49	1,888,774	38671.69		35,350		30,932		35,843			(4,419)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/09/2024	02/11/2025	35	1,357,720	38671.69		24,595		21,520		24,876			(3,074)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	4,740	8,513,277	1795.87		143,750		125,782		241,016			(17,969)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/26/2024	02/26/2025	2,765	4,978,543	1800.46		93,554		81,860		154,248			(11,694)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/26/2024	02/26/2026	654	1,177,732	1800.46		36,392		34,117		52,279			(2,274)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/26/2024	02/26/2025	51	2,009,678	39069.23		32,938		28,820		30,993			(4,117)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	02/27/2024	02/27/2025	293	1,488,549	5078.18		15,034		13,155		15,807			(1,879)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/27/2024	02/27/2025	1,854	6,186,226	3336.44		176,235		154,205		263,638			(22,029)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	364	1,845,779	5069.76		18,642		16,312		19,682			(2,330)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	02/28/2024	02/28/2025	3,657	12,214,969	3340.23		411,833		360,354		593,009			(51,479)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	4,736	8,544,933	1804.14		153,515		134,326		240,743			(19,189)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/28/2024	02/27/2026	1,161	2,095,160	1804.14		62,922		58,989		88,113			(3,933)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/28/2024	02/28/2025	118	4,593,997	38949.02		81,859		71,626		90,605			(10,232)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/21/2024	02/20/2026	1,734	3,113,430	1795.87		95,582		89,608		143,067			(5,974)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	74	2,875,372	38612.24		43,114		37,724		49,175			(5,389)				

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Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	81	3,119,615	38612.24		50,270		43,986		50,518			(6,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2024	02/27/2025	3,245	5,848,360	1802.37		112,823		98,720		182,443			(14,103)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2024	02/27/2026	1,694	3,053,439	1802.37		93,481		87,638		133,506			(5,843)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2025	40	1,573,726	38972.41		35,241		30,836		34,210			(4,405)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/28/2024	02/28/2025	98	3,835,190	38949.02		79,900		69,913		79,390			(9,988)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2025	7,085	1,449,180	204.54		31,882		27,897		40,586			(3,985)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2025	1,502	3,812,545	2538.24		83,876		73,391		107,724			(10,484)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2026	1,453	3,688,776	2538.24		112,877		105,822		127,903			(7,055)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2025	3,812	1,298,338	340.56		28,953		25,334		39,856			(3,619)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	2,901	987,811	340.56		30,425		28,523		35,031			(1,902)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2024	02/28/2025	6,081	1,246,038	204.9		27,413		23,986		33,570			(3,427)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	2,406	493,020	204.9		14,643		13,728		16,430			(915)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2024	02/28/2025	1,387	332,914	240.11		7,790		6,816		9,800			(974)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	2,657	638,014	240.11		20,927		19,619		23,649			(1,308)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2024	02/28/2025	656	1,667,021	2539.57		36,674		32,090		46,597			(4,584)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2025	3,148	644,921	204.86		14,188		12,415		17,218			(1,774)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2026	427	1,086,873	2545.66		33,367		31,282		35,734			(2,085)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/22/2024	02/22/2025	796	4,047,171	5087.03		85,364		74,693		108,631			(10,670)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/07/2024	02/07/2025	76,570	7,657,010	100		140,000		122,500		133,353			(17,500)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/07/2024	02/07/2025	103,102	10,103,994	98		100,500		87,938		88,539			(12,563)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2024	02/14/2025	83,897	8,389,748	100		155,000		135,625		161,272			(19,375)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/14/2024	02/14/2025	107,625	10,547,281	98		105,000		91,875		76,355			(13,125)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	76,153	7,615,312	100		148,500		129,938		153,417			(18,563)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/21/2024	02/21/2025	105,808	10,369,230	98		98,000		85,750		67,404			(12,250)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/28/2024	02/28/2025	65,514	6,551,385	100		135,000		118,125		137,238			(16,875)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/28/2024	02/28/2025	114,688	11,239,394	98		103,000		90,125		73,943			(12,875)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	16,003	3,288,768	205.51		72,353		69,338		82,751			(3,015)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2025	3,120	641,185	205.51		14,106		13,518		16,178			(588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	5,060	1,039,883	205.51		30,885		30,241		32,967			(643)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	2,761	667,650	241.84		15,623		14,972		16,697			(651)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	1,180	3,011,849	2552.5		65,959		63,211		75,094			(2,748)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2025	395	1,008,386	2552.5		22,184		21,260		25,207			(924)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	1,404	3,584,832	2552.5		109,696		107,411		113,554			(2,285)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/01/2024	02/28/2025	12,122	4,152,355	342.55		92,182		88,341		113,133			(3,841)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2025	3,530	1,209,258	342.55		26,966		25,843		33,017			(1,124)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	6,736	2,307,301	342.55		71,065		69,584		74,808			(1,481)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	4,414	1,512,002	342.55		46,570		45,599		49,070			(970)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/01/2024	02/28/2025	20,111	5,317,291	264.4		112,727		108,030		74,621			(4,697)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/01/2024	03/03/2025	6,176	1,632,859	264.4		34,780		33,331		23,026			(1,449)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/01/2024	02/27/2026	12,470	3,297,207	264.4		92,981		91,044		67,308			(1,937)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/01/2024	03/02/2026	3,299	872,391	264.4		24,601		24,089		17,845			(513)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	02/28/2025	2,651	2,850,664	1075.35		59,408		56,933		64,898			(2,475)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	02/27/2026	1,546	1,661,981	1075.35		46,752		45,778		48,783			(974)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	02/28/2025	1,744	1,934,531	1109.44		55,328		53,022		63,201			(2,305)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	02/27/2026	507	562,171	1109.44		21,756		21,303		23,758			(453)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	03/01/2025	1,343	6,896,617	5137.08		127,908		122,579		154,034			(5,330)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	03/02/2025	1,069	5,492,422	5137.08		110,993		106,368		134,082			(4,625)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	03/03/2025	1,043	5,359,431	5137.08		117,233		112,349		142,256			(4,885)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/01/2024	02/28/2025	16,118	82,798,236	5137.08		2,237,625		2,144,390		2,400,402			(93,234)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/01/2024	02/27/2026	70	360,077	5137.08		8,624		8,444		8,357			(180)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/01/2024	03/03/2025	6,107	31,373,228	5137.08		920,461		882,109		987,735			(38,353)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	03/01/2025	5,932	30,475,695	5137.08		439,403		421,094		664,995			(18,308)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2025	4,319	22,186,862	5137.08		331,927		318,096		493,339			(13,830)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2025	3,783	19,432,933	5137.08		247,693		237,373		390,092			(10,321)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	03/02/2025	219	1,123,229	5137.08		56,347		54,000		25,651			(2,348)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	929	4,773,588	5137.08		48,032		46,031		49,056			(2,001)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/01/2024	03/03/2025	405	2,082,318	5137.08		20,934		20,061		21,390			(872)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	02/28/2025	4,019	13,465,843	3350.52		383,270		367,300		545,252			(15,970)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/01/2024	03/03/2025	2,011	6,736,703	3350.52		194,097		186,009		276,359			(8,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2024	02/28/2025	7,736	13,996,206	1809.15		259,547		248,733		388,591			(10,814)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2024	02/27/2026	2,486	4,497,906	1809.15		138,086		135,209		185,969			(2,877)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2024	03/02/2026	603	1,091,417	1809.15		33,507		32,808		45,189			(698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2024	03/03/2025	2,617	4,734,755	1809.15		89,819		86,076		135,914			(3,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2024	03/03/2026	720	1,302,960	1809.15		40,001		39,168		53,973			(833)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/01/2024	03/01/2025	20	793,577	39087.38		13,964		13,382		14,851			(582)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/01/2024	03/02/2025	42	1,634,894	39087.38		24,989		23,948		26,164			(1,041)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/01/2024	03/03/2025	41	1,613,612	39087.38		33,382		31,991		36,040			(1,391)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/01/2024	02/28/2025	117	4,571,169	39087.38		94,480		90,544		90,809			(3,937)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/01/2024	03/03/2025	71	2,756,861	39087.38		57,188		54,805		54,983			(2,383)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2025	4,900	1,007,196	205.55		22,158		21,235		25,321			(923)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2025	425	1,083,666	2550.05		23,841		22,847		27,713			(993)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2026	388	990,555	2550.05		30,311		29,680		31,944			(631)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2025	3,636	1,245,730	342.65		27,780		26,622		33,829			(1,157)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2026	4,559	1,562,125	342.65		48,113		47,111		50,499			(1,002)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/04/2024	03/04/2025	6,925	1,828,168	263.98		38,757		37,142		27,067			(1,615)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/04/2024	03/04/2026	6,276	1,656,766	263.98		46,721		45,747		35,057			(973)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2024	03/04/2025	824	885,519	1074.58		18,507		17,736		20,584			(771)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/04/2024	03/04/2025	1,030	5,283,755	5130.95		102,103		97,848		123,179			(4,254)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/04/2024	03/04/2025	5,852	30,026,827	5130.95		816,017		782,016		882,281			(34,001)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2024	03/04/2025	4,287	21,994,912	5130.95		309,112		296,232		461,486			(12,880)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/04/2024	03/04/2025	257	1,320,718	5130.95		13,300		12,745		13,613			(554)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2025	1,493	5,004,854	3352.25		130,649		125,205		186,057			(5,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2024	03/04/2025	3,568	6,454,781	1809.27		121,739		116,667		183,908			(5,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2024	03/04/2026	1,042	1,885,195	1809.27		57,970		56,762		78,049			(1,208)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/04/2024	03/04/2025	13	501,524	38989.83		5,968		5,719		6,001			(249)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/04/2024	03/04/2025	57	2,211,466	38989.83		44,693		42,831		42,602			(1,862)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2025	5,951	1,225,305	205.9		26,957		25,834		29,629			(1,123)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2025	2,028	489,933	241.53		11,464		10,987		12,692			(478)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	2,959	714,717	241.53		23,514		23,024		24,122			(490)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2025	1,666	4,257,860	2555.92		93,673		89,770		103,383			(3,903)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	2,256	5,765,001	2555.92		176,409		172,734		179,128			(3,675)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	2,359	811,866	344.2		18,105		17,350		20,032			(754)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	3,155	1,085,921	344.2		33,446		32,750		32,698			(697)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/05/2024	03/05/2025	8,505	2,239,770	263.34		47,483		45,505		35,605			(1,978)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/05/2024	03/05/2026	7,099	1,869,578	263.34		52,722		51,624		41,550			(1,098)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2024	03/05/2025	2,118	2,266,421	1070.03		47,368		45,395		58,130			(1,974)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2024	03/05/2026	1,590	1,701,657	1070.03		47,817		46,820		54,421			(996)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2024	03/05/2025	1,435	1,581,151	1101.79		45,221		43,337		58,138			(1,884)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2024	03/05/2026	840	925,269	1101.79		35,715		34,971		42,581			(744)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/05/2024	03/05/2025	1,252	6,360,107	5078.65		123,434		118,291		160,347			(5,143)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2024	03/05/2025	6,130	31,133,029	5078.65		855,752		820,096		973,640			(35,656)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2025	3,418	17,360,743	5078.65		235,890		226,061		367,456			(9,829)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/05/2024	03/05/2025	251	1,275,919	5078.65		12,787		12,254		13,528			(533)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/05/2024	03/05/2025	1,328	4,446,159	3347.16		135,276		129,640		195,586			(5,637)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/05/2024	03/05/2025	4,162	7,517,975	1806.25		139,529		133,715		215,985			(5,814)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/05/2024	03/05/2026	702	1,268,573	1806.25		38,945		38,134		53,873			(811)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/05/2024	03/05/2025	15	575,747	38585.19		13,329		12,773		15,620			(555)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/05/2024	03/05/2025	53	2,031,224	38585.19		37,025		35,483		37,317			(1,543)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2025	4,239	875,768	206.59		19,267		18,464		19,567			(803)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2026	952	196,687	206.59		5,842		5,720		5,717			(122)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2025	543	131,523	242.37		3,078		2,949		3,145			(128)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2025	746	1,909,647	2559.71		42,012		40,262		44,834			(1,751)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2026	944	2,415,602	2559.71		73,917		72,377		73,273			(1,540)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	3,285	1,130,222	344.02		25,204		24,154		28,229			(1,050)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	2,442	840,078	344.02		25,874		25,335		25,517			(539)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2024	03/06/2025	5,572	1,470,998	263.98		31,185		29,886		21,852			(1,299)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2024	03/06/2026	5,676	1,498,388	263.98		42,255		41,374		31,755			(880)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2024	03/06/2025	1,375	1,474,679	1072.43		30,821		29,537		35,976			(1,284)				

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Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2024	03/06/2026	466	500,077	1072.43		14,052		13,759		15,417			(293)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2024	03/06/2025	574	634,768	1105.24		18,154		17,398		22,211			(756)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2024	03/06/2026	243	268,899	1105.24		10,406		10,190		11,932			(217)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	1,385	7,068,475	5104.76		138,721		132,941		172,176			(5,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	7,812	39,877,335	5104.76		1,329,377		1,273,987		1,475,654			(55,391)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2026	313	1,597,570	5104.76		86,860		85,050		91,971			(1,810)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/06/2024	03/06/2025	4,548	23,216,023	5104.76		360,282		345,271		533,235			(15,012)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2025	270	1,377,903	5104.76		73,009		69,967		34,430			(3,042)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/06/2024	03/06/2025	389	1,988,275	5104.76		19,942		19,111		20,787			(831)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	3,269	10,976,978	3358.41		355,454		340,643		480,754			(14,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2024	03/06/2025	3,031	5,491,556	1812.05		98,615		94,506		142,833			(4,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2024	03/06/2026	578	1,046,523	1812.05		32,233		31,561		42,375			(672)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2025	63	2,450,593	38661.05		40,275		38,597		46,669			(1,678)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2025	55	2,109,536	38661.05		42,350		40,585		43,595			(1,765)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2024	03/07/2025	6,565	1,358,710	206.95		29,892		28,646		29,124			(1,245)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	3,613	747,682	206.95		22,206		21,744		21,080			(463)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2024	03/07/2025	235	602,386	2565.9		13,252		12,700		13,369			(552)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	6,688	2,308,997	345.23		51,491		49,345		53,435			(2,145)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/07/2024	03/06/2026	6,223	2,148,361	345.23		66,170		64,791		61,668			(1,379)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/07/2024	03/07/2025	10,628	2,816,286	264.98		59,705		57,218		37,475			(2,488)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/07/2024	03/06/2026	7,106	1,882,878	264.98		53,097		51,991		36,942			(1,106)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2024	03/07/2025	1,305	1,404,724	1076.73		29,359		28,135		31,242			(1,223)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2024	03/06/2026	977	1,051,488	1076.73		29,547		28,931		30,299			(616)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2024	03/07/2025	824	915,571	1111.46		26,185		25,094		29,220			(1,091)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2024	03/06/2026	842	936,361	1111.46		36,237		35,482		38,842			(755)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/07/2024	03/07/2025	953	4,916,282	5157.36		96,998		92,957		111,327			(4,042)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/07/2024	03/07/2025	6,988	36,038,001	5157.36		1,123,599		1,076,782		1,185,380			(46,817)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	3,985	20,553,614	5157.36		292,774		280,575		426,330			(12,199)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/07/2024	03/07/2025	403	2,076,126	5157.36		20,763		19,898		21,065			(865)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/07/2024	03/07/2025	2,306	7,768,256	3368.83		219,338		210,199		287,616			(9,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	2,822	5,128,748	1817.39		94,546		90,607		129,604			(3,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2026	539	979,814	1817.39		29,835		29,214		37,927			(622)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/07/2024	03/07/2025	14	544,690	38791.35		6,645		6,368		6,694			(277)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/07/2024	03/07/2025	35	1,359,762	38791.35		27,942		26,778		27,421			(1,164)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/08/2024	03/08/2025	1,056	5,409,077	5123.69		110,414		105,813		134,372			(4,601)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/08/2024	03/09/2025	1,044	5,350,669	5123.69		113,868		109,124		138,268			(4,745)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/08/2024	03/10/2025	1,423	7,292,739	5123.69		146,586		140,478		177,525			(6,108)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/08/2024	03/07/2025	13,300	68,143,798	5123.69		2,129,495		2,040,766		2,310,784			(88,729)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/08/2024	03/10/2025	6,888	35,291,325	5123.69		1,078,339		1,033,408		1,169,480			(44,931)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2024	03/08/2025	5,533	28,350,484	5123.69		388,294		372,115		599,528			(16,179)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2024	03/09/2025	4,595	23,544,999	5123.69		342,449		328,180		519,592			(14,269)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2024	03/10/2025	5,636	28,876,159	5123.69		365,731		350,492		580,621			(15,239)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/08/2025	184	942,849	5123.69		41,203		39,486		13,580			(1,717)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2025	134	684,207	5123.69		39,068		37,440		18,546			(1,628)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2025	203	1,040,556	5123.69		57,022		54,647		25,373			(2,376)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/08/2024	03/07/2025	599	3,067,409	5123.69		31,288		29,984		31,732			(1,304)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/08/2024	03/10/2025	400	2,049,574	5123.69		20,906		20,035		21,193			(871)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2024	03/07/2025	4,166	14,031,965	3368.52		408,867		391,830		537,188			(17,036)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2024	03/10/2025	3,156	10,630,651	3368.52		290,902		278,781		387,079			(12,121)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2024	03/07/2025	8,796	15,982,399	1816.95		298,956		286,500		413,293			(12,457)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2024	03/06/2026	785	1,427,077	1816.95		43,669		42,759		55,447			(910)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2024	03/09/2026	591	1,074,598	1816.95		32,883		32,198		41,815			(685)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2024	03/10/2025	4,119	7,484,542	1816.95		141,123		135,242		196,159			(5,880)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2024	03/10/2026	555	1,007,698	1816.95		30,836		30,193		39,231			(642)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/08/2024	03/08/2025	28	1,069,908	38722.69		18,215		17,456		21,087			(759)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/08/2024	03/09/2025	43	1,656,823	38722.69		32,866		31,496		38,900			(1,369)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/08/2024	03/10/2025	26	993,196	38722.69		16,879		16,175		19,571			(703)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/08/2024	03/07/2025	76	2,949,819	38722.69		58,688		56,243		58,277			(2,445)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/08/2024	03/10/2025	81	3,151,537	38722.69		67,849		65,022		67,632			(2,827)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	11,281	2,337,537	207.21		51,426		49,283		48,569			(2,143)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2025	5,310	1,100,284	207.21		24,316		23,303		22,941			(1,013)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	4,224	875,177	207.21		26,080		25,537		24,132			(543)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	1,283	3,291,573	2565.32		72,085		69,082		73,447			(3,004)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2025	186	478,281	2565.32		10,522		10,084		10,704			(438)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	437	1,121,167	2565.32		34,308		33,593		32,786			(715)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	10,013	3,467,604	346.32		77,328		74,106		74,741			(3,222)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2025	4,232	1,465,649	346.32		32,684		31,322		31,685			(1,362)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	6,338	2,194,823	346.32		67,601		66,192		59,827			(1,408)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1,640	568,092	346.32		17,554		17,188		15,505			(366)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2026	2,675	926,405	346.32		28,626		28,030		25,295			(596)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/08/2024	03/07/2025	19,095	5,047,011	264.31		106,997		102,538		72,400			(4,458)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/08/2024	03/10/2025	5,687	1,503,059	264.31		32,015		30,681		21,662			(1,334)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/08/2024	03/06/2026	7,164	1,893,427	264.31		53,395		52,282		39,125			(1,112)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/08/2024	03/09/2026	3,010	795,688	264.31		22,438		21,971		16,475			(467)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	1,124	1,206,683	1073.9		25,220		24,169		28,548			(1,051)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2024	03/06/2026	1,491	1,601,001	1073.9		45,148		44,208		48,238			(941)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	516	571,072	1107.37		16,333		15,652		19,380			(681)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	2,884	598,248	207.42		13,161		12,613		12,177			(548)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	334	856,403	2562.96		18,841		18,056		19,608			(785)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2025	3,185	1,100,663	345.62		24,545		23,522		24,929			(1,023)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2026	2,262	781,687	345.62		24,076		23,574		22,073			(502)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/11/2024	03/11/2025	4,971	1,311,120	263.77		27,796		26,638		20,077			(1,158)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/11/2024	03/11/2026	2,581	680,759	263.77		19,197		18,797		14,706			(400)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2024	03/11/2025	638	685,216	1073.44		14,300		13,705		16,433			(596)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2024	03/11/2026	415	445,659	1073.44		12,563		12,301		13,556			(262)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2024	03/11/2026	366	405,358	1106.73		15,716		15,388		17,742			(327)				

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S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2024	03/11/2025	1,439	7,362,688	5117.94		145,772		139,698		177,667			(6,074)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2024	03/11/2025	6,001	30,715,002	5117.94		894,732		857,452		987,965			(37,281)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2024	03/11/2025	5,816	29,767,713	5117.94		389,439		373,212		608,645			(16,227)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/11/2024	03/11/2025	316	1,617,134	5117.94		16,189		15,515		16,772			(675)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2024	03/11/2025	1,679	5,669,693	3375.91		146,043		139,958		187,894			(6,085)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2024	03/11/2025	2,699	4,911,848	1820.11		90,979		87,188		121,935			(3,791)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2024	03/11/2026	929	1,690,188	1820.11		51,720		50,642		64,090			(1,077)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	40	1,542,874	38769.66		31,782		30,458		36,643			(1,324)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	36	1,413,011	38769.66		30,550		29,277		30,426			(1,273)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	6,245	1,292,412	206.95		28,433		27,248		27,856			(1,185)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	2,873	594,483	206.95		17,656		17,288		16,813			(368)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	3,727	906,477	243.23		21,212		20,328		20,045			(884)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	2,275	553,373	243.23		18,206		17,827		16,639			(379)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	1,162	2,974,887	2560.42		65,448		62,721		69,781			(2,727)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	1,292	3,308,146	2560.42		101,229		99,120		100,173			(2,109)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/12/2024	03/12/2025	3,856	1,337,346	346.83		29,823		28,580		28,011			(1,243)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/12/2024	03/12/2026	1,719	596,121	346.83		18,361		17,978		15,898			(383)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/12/2024	03/12/2025	7,931	2,090,501	263.58		44,319		42,472		32,702			(1,847)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/12/2024	03/12/2026	1,608	423,882	263.58		11,953		11,704		9,291			(249)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/12/2024	03/12/2025	1,537	1,656,779	1078.03		34,560		33,120		35,991			(1,440)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/12/2024	03/12/2026	931	1,003,198	1078.03		28,250		27,662		28,401			(589)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/12/2024	03/12/2025	1,996	2,222,450	1113.35		63,629		60,978		69,286			(2,651)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/12/2024	03/12/2026	906	1,008,806	1113.35		39,081		38,267		41,114			(814)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1,193	6,176,372	5175.27		117,675		112,772		132,290			(4,903)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/12/2024	03/12/2025	7,323	37,898,286	5175.27		1,029,514		986,618		1,066,932			(42,896)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	5,118	26,487,412	5175.27		352,866		338,163		519,839			(14,703)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/12/2024	03/12/2025	245	1,266,946	5175.27		12,669		12,142		12,711			(528)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/12/2024	03/12/2025	1,400	4,737,947	3383.15		129,421		124,029		157,917			(5,393)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/12/2024	03/12/2025	4,251	7,752,072	1823.74		141,367		135,477		179,050			(5,890)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/12/2024	03/12/2026	1,463	2,668,431	1823.74		79,786		78,124		98,133			(1,662)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/12/2024	03/12/2025	33	1,277,108	39005.49		23,762		22,772		26,416			(990)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/12/2024	03/12/2025	63	2,460,610	39005.49		48,220		46,211		46,727			(2,009)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/13/2024	03/13/2025	1,573	8,123,339	5165.31		147,099		140,970		168,593			(6,129)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2024	03/13/2025	8,433	43,560,006	5165.31		1,312,600		1,257,909		1,372,382			(54,692)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2024	03/13/2026	310	1,600,589	5165.31		86,460		84,659		88,125			(1,801)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2024	03/13/2025	5,321	27,482,524	5165.31		420,262		402,751		585,003			(17,511)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2025	322	1,663,888	5165.31		88,910		85,206		36,956			(3,705)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2024	03/13/2025	198	1,021,636	5165.31		10,267		9,840		10,311			(428)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/13/2024	03/13/2025	3,759	12,734,937	3388.17		420,045		402,544		491,093			(17,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2024	03/13/2025	2,246	4,101,582	1826.17		71,979		68,980		88,675			(2,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2024	03/13/2026	664	1,212,546	1826.17		34,627		33,905		41,417			(721)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2024	03/13/2025	61	2,401,003	39043.32		36,394		34,878		38,570			(1,516)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2024	03/13/2025	75	2,927,777	39043.32		45,226		43,342		43,411			(1,884)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2025	5,233	1,082,350	206.84		23,812		22,820		23,659			(992)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2025	1,437	349,429	243.18		8,177		7,836		7,775			(341)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2026	1,023	248,657	243.18		8,156		7,986		7,508			(170)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2025	930	2,382,166	2561.34		52,408		50,224		55,463			(2,184)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2026	1,494	3,825,635	2561.34		117,064		114,626		115,210			(2,439)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2025	2,574	890,913	346.14		19,867		19,040		19,545			(828)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1,216	420,973	346.14		12,966		12,696		11,608			(270)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2024	03/13/2025	5,893	1,550,171	263.05		32,864		31,494		25,701			(1,369)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/13/2024	03/13/2026	4,709	1,238,811	263.05		34,934		34,207		28,273			(728)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2024	03/13/2025	806	868,176	1077.2		18,110		17,356		19,228			(755)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2024	03/13/2026	1,858	2,001,746	1077.2		56,329		55,156		57,450			(1,174)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2024	03/13/2025	790	878,560	1112.16		25,153		24,105		27,917			(1,048)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/13/2024	03/13/2026	218	242,165	1112.16		9,374		9,179		10,004			(195)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2024	03/14/2025	7,389	1,520,236	205.75		33,445		32,052		37,709			(1,394)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	1,977	406,827	205.75		12,083		11,831		12,725			(252)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2024	03/14/2025	682	1,737,800	2546.92		38,058		36,472		46,054			(1,586)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	821	2,091,986	2546.92		63,806		62,476		69,083			(1,329)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	5,976	2,057,666	344.3		45,886		43,974		50,825			(1,912)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2026	2,096	721,764	344.3		22,158		21,697		21,695			(462)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/14/2024	03/14/2025	12,831	3,360,069	261.87		71,233		68,265		63,093			(2,968)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/14/2024	03/13/2026	2,660	696,579	261.87		19,574		19,166		17,350			(408)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/14/2024	03/14/2025	2,147	2,310,799	1076.13		48,180		46,173		52,441			(2,008)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/14/2024	03/13/2026	808	869,546	1076.13		24,426		23,917		25,381			(509)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/14/2024	03/14/2025	924	4,760,512	5150.48		95,465		91,487		111,636			(3,978)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	7,169	36,921,557	5150.48		1,098,068		1,052,315		1,162,883			(45,753)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	170	432,857	2541.35		9,480		9,085		12,072			(395)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2025	2,676	919,908	343.72		20,514		19,659		23,631			(855)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2026	1,172	402,840	343.72		12,367		12,110		12,459			(258)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/18/2024	03/18/2025	6,226	1,625,395	261.06		34,458		33,023		33,226			(1,436)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/18/2024	03/18/2026	2,657	693,643	261.06		19,491		19,085		18,354			(406)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2024	03/18/2025	1,338	1,438,667	1075.37		29,924		28,677		33,319			(1,247)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2024	03/18/2025	660	732,325	1109.54		20,945		20,072		24,322			(873)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/18/2024	03/18/2025	1,185	6,099,632	5149.42		125,880		120,635		147,319			(5,245)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/18/2024	03/18/2025	6,601	33,990,142	5149.42		972,616		932,090		1,031,948			(40,526)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	4,395	22,630,687	5149.42		285,627		273,726		431,257			(11,901)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/18/2024	03/18/2025	261	1,345,285	5149.42		13,489		12,927		13,697			(562)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2024	03/18/2025	1,971	6,662,040	3379.34		174,681		167,403		219,506			(7,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2024	03/18/2025	4,425	8,054,181	1820.04		164,803		157,936		221,321			(6,867)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	311	796,542	2562.81		17,444		16,717		18,419			(727)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2026	351	900,209	2562.81		27,456		26,884		26,944			(572)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2024	03/20/2025	8,360	2,192,936	262.32		46,490		44,553		39,596			(1,937)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2024	03/20/2026	954	250,209	262.32		7,031		6,884		6,053			(146)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2024	03/20/2025	844	913,803	1082.38		19,007		18,215		18,170			(792)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2024	03/20/2026	644	697,095	1082.38		19,519		19,112		18,483			(407)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2024	03/20/2025	549	614,814	1119.69		17,584		16,851		17,547			(733)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2024	03/20/2026	137	153,187	1119.69		5,898		5,775		5,846			(123)				

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S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/20/2024	03/20/2025	1,880	9,820,932	5224.62		204,809		196,275		212,950			(8,534)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	8,168	42,676,141	5224.62		1,414,283		1,355,354		1,390,583			(58,928)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	5,434	28,390,638	5224.62		427,897		410,068		540,823			(17,829)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2024	03/14/2025	5,326	27,431,412	5150.48		369,998		354,581		547,416			(15,417)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/14/2024	03/14/2025	323	1,665,291	5150.48		16,706		16,010		16,952			(696)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/14/2024	03/14/2025	1,721	5,808,706	3375.95		169,783		162,709		214,189			(7,074)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	3,702	6,734,773	1819.31		124,916		119,711		167,978			(5,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/14/2024	03/13/2026	456	829,474	1819.31		24,635		24,122		31,701			(513)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	16,056	3,299,917	205.53		72,268		69,257		83,897			(3,011)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	4,251	873,620	205.53		19,220		18,419		22,270			(801)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	5,918	1,216,336	205.53		36,004		35,253		38,738			(750)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2026	481	2,514,230	5224.62		123,774		121,196		119,576			(2,579)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	497	2,597,579	5224.62		143,353		137,380		51,742			(5,973)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/20/2024	03/20/2025	353	1,842,559	5224.62		18,472		17,702		17,918			(770)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/20/2024	03/20/2025	3,664	12,446,637	3396.66		395,317		378,845		451,815			(16,472)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2024	03/20/2025	3,835	7,013,783	1828.81		128,900		123,529		155,091			(5,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2024	03/20/2026	2,188	4,002,189	1828.81		120,267		117,762		139,288			(2,506)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	03/14/2024	03/14/2025	26	1,001,873	38905.66		16,901		16,197		18,320			(704)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI171265Z06	03/14/2024	03/14/2025	17	642,367	38905.66		16,573		15,883		16,298			(691)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/16/2026	1,952	401,297	205.53		11,919		11,670		12,798			(248)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	3,667	886,454	241.76		20,743		19,879		22,682			(864)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	818	2,081,875	2545		45,593		43,693		56,101			(1,900)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	247	627,912	2545		13,814		13,238		16,959			(576)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	870	2,214,864	2545		67,553		66,146		74,030			(1,407)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/15/2024	03/14/2025	12,740	4,377,838	343.63		97,188		93,139		112,745			(4,050)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/15/2024	03/17/2025	7,322	2,515,897	343.63		56,105		53,767		64,941			(2,338)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/15/2024	03/13/2026	8,916	3,063,672	343.63		94,055		92,095		94,980			(1,959)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/15/2024	03/14/2025	1,136	1,255,578	1105		35,884		34,389		44,411			(1,495)				

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Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/15/2024	03/13/2026	510	563,814	1105		21,758		21,304		25,163			(453)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/15/2024	03/15/2025	1,130	5,781,494	5117.09		121,587		116,521		148,156			(5,066)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/15/2024	03/16/2025	1,074	5,496,964	5117.09		117,373		112,482		143,121			(4,891)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/15/2024	03/14/2025	14,656	74,998,011	5117.09		2,197,080		2,105,535		2,393,058			(91,545)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/15/2024	03/17/2025	5,932	30,355,219	5117.09		905,667		867,931		987,807			(37,736)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/15/2024	03/15/2025	5,034	25,758,328	5117.09		341,848		327,604		523,216			(14,244)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	4,211	1,447,099	343.63		44,426		43,500		44,909			(926)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/15/2024	03/17/2026	1,165	400,209	343.63		12,326		12,070		12,424			(257)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/15/2024	03/14/2025	19,371	5,062,156	261.33		107,318		102,846		100,352			(4,472)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/15/2024	03/17/2025	7,753	2,026,012	261.33		43,154		41,356		40,294			(1,798)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/15/2024	03/13/2026	8,479	2,215,692	261.33		62,261		60,964		57,377			(1,297)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/15/2024	03/16/2026	4,742	1,239,284	261.33		34,824		34,098		32,141			(725)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/15/2024	03/14/2025	1,857	1,990,643	1072.23		41,465		39,737		49,119			(1,728)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/15/2024	03/13/2026	1,079	1,156,916	1072.23		32,451		31,775		35,889			(676)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/15/2024	03/17/2025	1,335	6,830,066	5117.09		140,348		134,500		170,627			(5,848)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/15/2024	03/17/2026	71	363,735	5117.09		14,877		14,567		15,311			(310)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/15/2024	03/16/2025	5,557	28,436,794	5117.09		395,730		379,241		599,075			(16,489)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/15/2024	03/17/2025	5,532	28,310,274	5117.09		400,937		384,232		598,952			(16,706)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	3,601	12,159,350	3376.79		367,554		352,239		460,025			(15,315)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2024	03/17/2025	1,993	6,731,357	3376.79		187,698		179,878		235,388			(7,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2024	03/17/2025	3,523	6,409,572	1819.49		125,909		120,663		171,103			(5,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2024	03/17/2026	1,215	2,210,149	1819.49		67,410		66,005		84,512			(1,404)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/15/2025	30	1,164,394	38714.77		27,322		26,183		32,060			(1,138)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/16/2025	31	1,191,660	38714.77		20,384		19,535		23,091			(849)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	38	1,477,975	38714.77		27,946		26,782		32,132			(1,164)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/15/2025	95	488,014	5117.09		21,765		20,859		6,962			(907)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/16/2025	86	439,889	5117.09		25,558		24,493		11,878			(1,065)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	196	1,004,633	5117.09		56,059		53,723		24,458			(2,336)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/15/2024	03/14/2025	652	3,335,760	5117.09		33,284		31,897		34,597			(1,387)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/15/2024	03/17/2025	513	2,627,090	5117.09		26,200		25,108		27,235			(1,092)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2024	03/14/2025	8,547	15,551,541	1819.49		291,009		278,884		392,112			(12,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2024	03/13/2026	1,256	2,284,946	1819.49		69,691		68,239		87,193			(1,452)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2024	03/16/2026	837	1,522,456	1819.49		46,283		45,318		58,186			(964)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	103	3,983,933	38714.77		85,532		81,968		87,669			(3,564)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	63	2,424,258	38714.77		50,962		48,839		52,119			(2,123)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	5,742	1,179,905	205.5		25,958		24,876		30,204			(1,082)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2024	03/18/2026	1,748	3,181,020	1820.04		95,749		93,754		121,131			(1,995)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/18/2024	03/18/2025	11	412,676	38790.43		9,175		8,793		10,805			(382)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/18/2024	03/18/2025	40	1,550,678	38790.43		34,195		32,770		34,260			(1,425)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2025	3,539	729,576	206.15		16,051		15,382		17,378			(669)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2025	2,133	517,145	242.46		12,101		11,597		12,441			(504)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2026	3,192	773,812	242.46		25,381		24,852		24,669			(529)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2025	718	1,831,258	2550.24		40,105		38,434		47,330			(1,671)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2026	1,588	4,050,073	2550.24		123,527		120,954		131,306			(2,573)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2025	4,688	1,614,288	344.34		35,999		34,499		39,935			(1,500)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	2,674	920,652	344.34		28,264		27,675		27,682			(589)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/19/2024	03/19/2025	7,920	2,071,226	261.51		43,910		42,080		40,531			(1,830)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/19/2024	03/19/2026	5,952	1,556,502	261.51		43,738		42,827		39,897			(911)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2024	03/19/2025	1,705	1,837,563	1078.03		38,221		36,629		40,207			(1,593)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/19/2024	03/19/2025	1,044	5,405,205	5178.51		100,093		95,922		111,249			(4,171)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/19/2024	03/19/2025	8,270	42,823,892	5178.51		1,318,893		1,263,939		1,361,994			(54,954)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/19/2024	03/19/2025	4,242	21,965,139	5178.51		309,281		296,394		431,634			(12,887)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2024	03/19/2025	4,426	8,077,638	1825.12		149,988		143,738		190,145			(6,249)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2024	03/19/2026	1,146	2,092,232	1825.12		63,604		62,279		76,322			(1,325)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/19/2024	03/19/2025	13	499,989	39110.76		11,096		10,634		12,380			(462)				

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Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/19/2024	03/19/2025	35	1,374,296	39110.76		29,018		27,809		27,935			(1,209)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2025	1,851	449,598	242.87		10,521		10,082		10,478			(438)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2025	613	1,573,717	2566.66		34,622		33,179		35,337			(1,443)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2026	1,380	3,540,732	2566.66		108,346		106,089		103,666			(2,257)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	5,105	1,771,079	346.93		39,495		37,849		37,375			(1,646)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	2,463	854,327	346.93		26,313		25,765		22,813			(548)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/26/2024	03/26/2025	4,962	1,301,048	262.22		27,582		26,433		23,895			(1,149)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/26/2024	03/26/2026	6,060	1,588,948	262.22		44,649		43,719		38,837			(930)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2024	03/26/2025	1,776	1,917,830	1080.11		40,006		38,339		40,381			(1,667)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2024	03/19/2026	1,933	2,084,129	1078.03		58,356		57,140		59,208			(1,216)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2024	03/19/2025	1,943	2,163,209	1113.39		61,868		59,290		67,896			(2,578)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2024	03/19/2026	405	451,210	1113.39		17,372		17,010		18,446			(362)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/19/2024	03/19/2026	220	1,140,582	5178.51		37,540		36,758		37,351			(782)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/19/2024	03/19/2025	265	1,371,780	5178.51		13,718		13,146		13,730			(572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2025	1,803	6,111,916	3389.29		184,875		177,172		218,506			(7,703)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	6,521	1,346,778	206.52		29,629		28,395		30,780			(1,235)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2026	1,899	392,081	206.52		11,645		11,402		11,544			(243)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2026	1,604	390,775	243.58		12,817		12,550		11,515			(267)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	3,034	737,222	243		17,251		16,532		16,945			(719)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2026	2,509	609,722	243		19,999		19,582		18,778			(417)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	326	835,967	2566.54		18,391		17,625		18,774			(766)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2026	932	2,391,469	2566.54		73,179		71,654		70,038			(1,525)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	3,477	1,204,195	346.35		26,854		25,735		26,360			(1,119)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	3,767	1,304,634	346.35		40,183		39,346		35,794			(837)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/25/2024	03/25/2025	8,159	2,139,587	262.24		45,359		43,469		39,185			(1,890)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/25/2024	03/25/2026	7,890	2,069,193	262.24		58,351		57,136		50,488			(1,216)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2024	03/25/2025	996	5,195,128	5218.19		111,109		106,479		117,965			(4,630)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/25/2024	03/25/2025	6,465	33,735,174	5218.19		926,155		887,565		925,025			(38,590)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2024	03/26/2026	1,966	2,123,595	1080.11		59,715		58,471		58,576			(1,244)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2024	03/26/2025	721	805,151	1116.44		23,051		22,091		24,314			(960)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2024	03/26/2026	655	730,937	1116.44		28,280		27,691		29,006			(589)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/26/2024	03/26/2025	1,267	6,593,844	5203.58		135,076		129,448		147,460			(5,628)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	7,118	37,038,540	5203.58		1,116,904		1,070,367		1,140,607			(46,538)				

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)
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	112	4,429,295	39512.13		77,297		74,076		76,321			(3,221)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	104	4,125,842	39512.13		67,797		64,972		61,706			(2,825)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1,028	5,388,601	5241.53		111,874		107,213		112,652			(4,661)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	8,771	45,971,168	5241.53		1,395,190		1,337,057		1,356,825			(58,133)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	381	1,999,601	5241.53		19,996		19,163		19,230			(833)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/21/2024	03/21/2025	2,204	7,510,494	3408.11		202,972		194,514		219,711			(8,457)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/21/2024	03/21/2025	3,146	5,771,517	1834.7		111,629		106,978		127,083			(4,651)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2024	03/21/2025	8,750	1,809,006	206.75		39,798		38,140		40,301			(1,658)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	2,163	447,274	206.75		13,284		13,007		12,917			(277)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2024	03/21/2025	3,119	760,478	243.79		17,795		17,054		16,080			(741)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	2,683	654,089	243.79		21,454		21,007		18,986			(447)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2024	03/21/2025	919	2,360,959	2570.45		51,941		49,777		50,943			(2,164)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	761	1,957,188	2570.45		59,694		58,451		55,734			(1,244)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/21/2024	03/21/2025	9,704	3,364,572	346.72		75,030		71,904		71,627			(3,126)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/21/2024	03/19/2026	2,886	1,000,557	346.72		30,717		30,077		26,906			(640)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/21/2024	03/20/2026	152	795,230	5241.53		41,575		40,708		40,439			(866)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	4,623	24,231,529	5241.53		313,153		300,105		417,892			(13,048)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/21/2024	03/20/2026	1,112	2,041,066	1834.7		62,700		61,393		68,518			(1,306)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	14	540,767	39781.37		6,246		5,986		5,624			(260)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	38	1,504,294	39781.37		27,778		26,621		24,507			(1,157)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/21/2024	03/21/2025	12,072	3,167,933	262.41		67,160		64,362		56,727			(2,798)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/21/2024	03/20/2026	3,929	1,030,900	262.41		28,968		28,365		24,769			(604)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2024	03/21/2025	1,889	2,046,877	1083.79		42,780		40,997		39,467			(1,782)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2024	03/20/2026	2,324	2,518,829	1083.79		70,527		69,058		65,278			(1,469)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2024	03/21/2025	677	759,251	1121.74		21,715		20,810		21,015			(905)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	15,992	3,303,654	206.58		72,680		69,652		75,060			(3,028)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2025	4,400	908,854	206.58		19,995		19,162		20,712			(833)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	3,892	804,062	206.58		23,881		23,383		23,555			(498)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2025	2,043	497,270	243.4		11,686		11,199		10,975			(487)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	833	2,140,183	2568.3		46,870		44,917		47,108			(1,953)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2025	791	2,032,219	2568.3		44,709		42,846		44,864			(1,863)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	562	1,443,535	2568.3		44,028		43,111		41,690			(917)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/23/2026	160	410,700	2568.3		12,567		12,306		11,879			(262)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/22/2024	03/23/2026	4,037	1,060,889	262.82		29,917		29,294		24,781			(623)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/22/2024	03/21/2025	877	950,220	1083.07		19,860		19,032		18,624			(827)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/22/2024	03/20/2026	831	899,671	1083.07		25,281		24,754		23,590			(527)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	13,986	4,850,897	346.84		107,690		103,203		102,462			(4,487)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/22/2024	03/24/2025	3,033	1,051,964	346.84		23,459		22,481		22,286			(977)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/22/2024	03/19/2026	5,930	2,056,682	346.84		63,140		61,825		54,991			(1,315)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	2,812	975,208	346.84		30,036		29,411		26,120			(626)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/22/2024	03/24/2026	1,062	368,287	346.84		11,343		11,107		9,868			(236)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/22/2024	03/21/2025	24,420	6,417,957	262.82		136,061		130,391		110,199			(5,669)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/22/2024	03/24/2025	3,985	1,047,373	262.82		22,309		21,379		18,052			(930)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/22/2024	03/20/2026	4,933	1,296,559	262.82		36,433		35,674		30,234			(759)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/22/2025	1,183	6,193,046	5234.18		127,487		122,175		131,179			(5,312)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/23/2025	1,340	7,015,923	5234.18		143,406		137,430		147,805			(5,975)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2024	03/25/2025	1,600	1,730,126	1081.27		36,108		34,603		35,467			(1,504)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2024	03/25/2026	1,074	1,160,991	1081.27		32,659		31,978		31,420			(680)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/25/2024	03/25/2025	1,399	1,564,599	1118.11		44,810		42,943		46,013			(1,867)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2025	4,231	22,014,508	5203.58		289,391		277,333		411,578			(12,058)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/24/2025	1,448	7,577,047	5234.18		157,354		150,798		162,201			(6,556)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2024	03/25/2025	5,134	26,789,150	5218.19		360,124		345,119		498,948			(15,005)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2024	03/26/2025	202	1,048,547	5203.58		10,491		10,054		10,333			(437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/26/2024	03/26/2025	1,896	6,436,538	3394.26		184,815		177,114		220,139			(7,701)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	1,157	282,411	244.17		6,608		6,333		5,792			(275)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2026	1,407	343,599	244.17		11,270		11,035		9,746			(235)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	571	1,474,806	2581.65		32,446		31,094		28,826			(1,352)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2026	1,125	2,904,497	2581.65		88,878		87,026		77,091			(1,852)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	2,587	901,386	348.43		20,101		19,263		17,245			(838)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/27/2024	03/27/2025	5,829	1,532,004	262.83		32,478		31,125		26,462			(1,353)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/27/2024	03/27/2026	1,531	402,369	262.83		11,347		11,110		9,410			(236)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2024	03/27/2025	1,827	1,981,382	1084.53		41,351		39,628		37,835			(1,723)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2025	2,115	11,102,455	5248.49		219,501		210,355		221,099			(9,146)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	1,931	471,631	244.21		15,470		15,147		13,340			(322)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2024	03/28/2025	1,340	3,464,764	2585.12		76,225		73,049		65,586			(3,176)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2025	357	922,852	2585.12		20,303		19,457		17,539			(846)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	970	2,506,977	2585.12		76,463		74,870		65,012			(1,593)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/28/2024	03/28/2025	19,144	6,665,643	348.18		148,644		142,450		129,816			(6,193)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/28/2024	03/31/2025	2,753	958,572	348.18		21,472		20,577		18,729			(895)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	8,829	3,074,244	348.18		94,379		92,413		77,355			(1,966)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1,443	502,342	348.18		15,472		15,150		12,658			(322)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1,098	5,770,923	5254.35		101,649		97,414		100,205			(4,235)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/29/2025	1,131	5,942,634	5254.35		136,667		130,973		135,909			(5,694)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	14,157	74,102,344	5234.18		2,433,287		2,331,900		2,385,294			(101,387)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/25/2024	03/25/2025	321	1,673,116	5218.19		16,731		16,034		16,338			(697)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/25/2024	03/25/2025	1,518	5,153,325	3393.73		138,414		132,647		166,150			(5,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2024	03/25/2025	3,871	7,068,215	1825.85		135,020		129,395		168,903			(5,626)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2024	03/25/2026	1,258	2,296,555	1825.85		68,667		67,236		83,521			(1,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/26/2024	03/26/2025	3,706	6,766,328	1825.87		136,248		130,571		172,640			(5,677)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2024	03/27/2026	1,892	2,052,098	1084.53		57,746		56,543		52,751			(1,203)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2024	03/27/2025	314	352,911	1122.84		10,107		9,686		9,672			(421)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	8,547	44,858,785	5248.49		1,345,298		1,289,244		1,303,108			(56,054)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/28/2024	03/31/2026	4,328	1,506,972	348.18		46,415		45,448		37,989			(967)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2024	03/28/2025	33,057	8,680,446	262.59		184,025		176,358		153,949			(7,668)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2024	03/31/2025	4,469	1,173,451	262.59		24,995		23,953		20,887			(1,041)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2024	03/27/2026	10,711	2,812,632	262.59		79,035		77,388		66,969			(1,647)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2024	03/31/2026	4,572	1,200,600	262.59		33,857		33,152		28,650			(705)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2024	03/28/2025	1,523	1,651,675	1084.44		34,454		33,018		31,641			(1,436)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2024	03/27/2026	1,336	1,449,061	1084.44		40,733		39,884		37,304			(849)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2024	03/28/2025	692	776,915	1122.72		22,243		21,316		21,357			(927)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/30/2025	901	4,736,442	5254.35		99,292		95,155		98,517			(4,137)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	1,498	7,868,613	5254.35		161,241		154,523		160,252			(6,718)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	22,966	120,670,133	5254.35		3,728,738		3,573,373		3,578,693			(155,364)				

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Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2024	03/25/2025	59	2,307,812	39313.64		41,980		40,231		39,051			(1,749)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/26/2024	03/26/2026	1,329	2,425,827	1825.87		73,988		72,446		88,255			(1,541)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2024	03/26/2025	13	501,669	39282.33		5,619		5,385		5,680			(234)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/26/2024	03/26/2025	31	1,209,490	39282.33		23,056		22,095		21,638			(961)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/27/2026	194	1,019,503	5254.35		23,510		23,020		22,449			(490)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	6,465	33,970,591	5254.35		967,392		927,084		929,871			(40,308)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/28/2024	03/28/2025	4,740	24,903,608	5254.35		319,489		306,177		420,207			(13,312)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/28/2024	03/29/2025	3,851	20,234,247	5254.35		320,080		306,743		388,532			(13,337)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2024	03/24/2025	5,841	30,572,777	5234.18		840,227		805,217		823,941			(35,009)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2025	4,020	829,249	206.28		18,243		17,483		19,594			(760)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2026	1,785	368,298	206.28		10,938		10,711		11,094			(228)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	3,773	783,513	207.68		17,237		16,519		15,750			(718)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/28/2024	03/30/2025	4,467	23,470,479	5254.35		391,682		375,362		467,746			(16,320)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/28/2024	03/31/2025	4,904	25,768,653	5254.35		350,439		335,837		452,170			(14,602)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2024	03/29/2025	284	1,493,883	5254.35		82,142		78,719		28,976			(3,423)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2024	03/31/2025	206	1,082,374	5254.35		64,547		61,857		28,564			(2,689)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2024	03/28/2025	1,088	5,716,657	5254.35		57,418		55,026		54,524			(2,392)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	6,673	22,917,025	3434.41		680,974		652,600		643,550			(28,374)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2024	03/31/2025	2,348	8,064,365	3434.41		229,965		220,383		218,460			(9,582)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2024	03/28/2025	9,883	18,253,045	1846.9		329,620		315,886		321,153			(13,734)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	230	1,206,018	5248.49		49,912		48,872		47,850			(1,040)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/28/2024	03/31/2025	407	2,139,986	5254.35		21,481		20,586		20,405			(895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2024	03/27/2026	2,120	3,915,720	1846.9		116,688		114,257		118,328			(2,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2024	03/30/2026	1,437	2,654,115	1846.9		79,623		77,965		80,363			(1,659)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2024	03/31/2025	2,455	4,533,613	1846.9		90,646		86,869		89,232			(3,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2024	03/31/2026	543	1,002,391	1846.9		30,272		29,642		30,371			(631)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	40	1,590,067	39807.37		28,482		27,295		26,635			(1,187)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	155	6,168,741	39807.37		120,631		115,605		108,247			(5,026)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	54	2,150,698	39807.37		46,186		44,262		41,473			(1,924)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2024	03/22/2025	5,155	26,983,873	5234.18		403,587		386,771		520,519			(16,816)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/27/2024	03/27/2025	4,719	24,767,392	5248.49		354,733		339,952		449,252			(14,781)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/29/2025	41	1,615,440	39807.37		28,137		26,964		26,323			(1,172)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/30/2025	28	1,096,425	39807.37		17,961		17,212		16,763			(748)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	34	1,346,943	39807.37		24,737		23,706		23,169			(1,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2024	03/23/2025	4,962	25,971,111	5234.18		392,821		376,453		508,126			(16,368)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2024	03/27/2025	267	1,403,611	5248.49		77,300		74,079		28,030			(3,221)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2024	03/27/2025	239	1,253,106	5248.49		12,547		12,025		11,998			(523)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/27/2024	03/27/2025	3,546	12,152,108	3426.96		387,692		371,538		384,685			(16,154)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2024	03/24/2025	4,014	21,011,459	5234.18		284,000		272,166		384,044			(11,833)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/22/2025	122	640,976	5234.18		37,625		36,058		14,066			(1,568)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2024	03/27/2025	5,460	10,063,076	1843.18		159,202		152,569		162,286			(6,633)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/23/2025	287	1,503,071	5234.18		76,832		73,630		23,479			(3,201)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2025	165	865,167	5234.18		48,882		46,845		16,994			(2,037)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/21/2025	877	4,587,956	5234.18		45,994		44,078		44,337			(1,916)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/24/2025	304	1,593,373	5234.18		15,964		15,299		15,399			(665)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/22/2024	03/21/2025	4,101	13,944,981	3400.11		409,817		392,741		470,808			(17,076)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2024	03/27/2026	790	1,455,882	1843.18		44,841		43,907		45,504			(934)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	118	4,695,360	39760.08		80,209		76,867		76,109			(3,342)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	03/22/2024	03/24/2025	2,629	8,938,619	3400.11		244,596		234,405		281,568			(10,192)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	92	3,638,262	39760.08		69,772		66,865		62,506			(2,907)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2024	03/21/2025	7,434	13,604,580	1830.12		256,192		245,518		305,917			(10,675)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2024	03/20/2026	1,000	1,830,278	1830.12		55,457		54,302		63,967			(1,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2024	03/23/2026	539	986,414	1830.12		29,790		29,169		34,533			(621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2024	03/24/2025	3,132	5,732,040	1830.12		113,693		108,956		136,707			(4,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2024	03/24/2026	1,147	2,099,012	1830.12		63,600		62,275		73,526			(1,325)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/22/2025	19	761,728	39475.9		16,747		16,049		17,468			(698)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/23/2025	25	990,387	39475.9		15,394		14,752		15,544			(641)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/24/2025	54	2,114,568	39475.9		39,096		37,467		40,019			(1,629)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/21/2025	84	3,323,999	39475.9		70,581		67,640		65,037			(2,941)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/22/2024	03/24/2025	64	2,520,364	39475.9		57,423		55,030		53,166			(2,393)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2024	03/28/2025	21,172	4,406,051	208.11		96,933		92,894		84,210			(4,039)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2025	3,312	689,339	208.11		15,234		14,600		13,223			(635)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	5,469	1,138,070	208.11		33,801		33,096		29,379			(704)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2024	03/28/2025	3,480	849,875	244.21		19,887		19,058		17,383			(829)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	5,062	1,043,887	206.23		22,966		22,009		24,782			(957)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/06/2024	03/07/2025	67,072	6,707,180	100		125,000		119,792		111,873			(5,208)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/06/2024	03/07/2025	89,763	8,796,779	98		85,500		81,938		76,404			(3,563)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2024	03/14/2025	77,511	7,751,115	100		145,000		138,958		134,665			(6,042)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/13/2024	03/14/2025	105,255	10,315,032	98		92,000		88,167		78,965			(3,833)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/20/2024	03/21/2025	77,590	7,759,025	100		160,000		153,333		157,595			(6,667)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/20/2024	03/21/2025	137,158	13,441,468	98		115,000		110,208		91,849			(4,792)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/27/2024	03/28/2025	76,367	7,636,713	100		157,500		150,938		147,868			(6,563)				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/27/2024	03/28/2025	143,881	14,100,344	98		119,500		114,521		106,997			(4,979)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										804,198,042	207,784,937		496,128,348	XXX	1,626,984,463			(209,160,142)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										804,198,042	207,784,937		496,128,348	XXX	1,626,984,463			(209,160,142)			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

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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										804,198,042	207,784,937		496,128,348	XXX	1,626,984,463			(209,160,142)			XXX	XXX
0499999999. Total Purchased Options										804,198,042	207,784,937		496,128,348	XXX	1,626,984,463			(209,160,142)			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	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2026	(21)	(102,850)	4793.06	(9,853)			(5,337)		(15,035)			493				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2027	(26)	(111,439)	4349.93	(13,769)			(7,688)		(21,824)			688				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2027	(248)	(1,137,986)	4587.18	(130,641)			(75,118)		(179,477)			6,532				
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)			(47)		(624)			283				
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)			(123)		(10,672)			737				
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)			(131)		(1,551)			788				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2022	04/05/2024	(18)	(33,954)	1836.09	(1,161)			(24)		(235)			145				
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)			(90)		(847)			542				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2024	(50)	(92,150)	1831.7	(3,170)			(66)		(884)			396				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2022	04/12/2024	(166)	(304,499)	1831.08	(10,657)			(222)		(3,036)			1,332				
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)			(511)		(37,026)			3,064				
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)			(90)		(1,088)			538				
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)			(119)		(1,320)			714				
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)			(740)		(50,471)			4,437				

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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)			(313)		(2,389)			1,877				
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)			(59)		(588)			357				
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)			(232)		(4,290)			1,391				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2024	(278)	(507,534)	1826.74	(16,952)			(353)		(6,626)			2,119				
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)			(131)		(3,295)			784				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(807)	(203,023)	251.69	(6,903)			(144)		(18)			863				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(148)	(395,998)	2675.67	(12,553)			(262)		(19)			1,569				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(40)	(166,728)	4183.96	(6,369)			(133)		(11,594)			796				
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)			(211)		(5,112)			1,265				
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)			(1,135)		(435)			6,811				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(987)	(2,638,960)	2672.62	(83,655)			(1,743)		(221)			10,457				
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)			(228)		(7,829)			1,369				
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)			(3,400)		(1,014)			6,800				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2024	(982)	(2,625,000)	2672.38	(83,213)			(5,201)		(308)			10,402				
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)			(334)		(3,743)			668				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(391)	(98,176)	251.07	(3,328)			(208)		(26)			416				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(152)	(409,019)	2698.87	(12,925)			(808)		(9)			1,616				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(54)	(230,307)	4300.17	(18,694)			(1,168)		(31,251)			2,337				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(494)	(900,390)	1821.05	(29,443)			(1,840)		(14,550)			3,680				
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)			(187)		(2,050)			375				
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)			(156)		(1,758)			313				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2024	(399)	(719,248)	1802.34	(23,088)			(1,443)		(18,428)			2,886				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	(605)	(1,612,247)	2665.77	(51,108)			(3,194)		(493)			6,389				
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)			(52)		(716)			103				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	(79)	(141,718)	1799.14	(4,521)			(283)		(3,874)			565				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/10/2024	(38)	(101,500)	2661.7	(3,218)			(201)		(38)			402				
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)			(464)		(7,530)			928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/13/2024	(179)	(322,525)	1804.26	(10,256)			(641)		(7,994)			1,282				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2024	(293)	(783,431)	2676.66	(24,913)			(1,557)		(196)			3,114				
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)			(1,110)		(13,591)			2,219				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2024	(366)	(979,989)	2677.01	(31,066)			(1,942)		(255)			3,883				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/17/2024	(186)	(498,407)	2677.94	(15,800)			(987)		(124)			1,975				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(62)	(166,592)	2675.44	(5,281)			(330)		(47)			660				
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)			(663)		(7,180)			1,327				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(529)	(132,157)	249.7	(4,493)			(281)		(145)			562				
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)			(878)		(26,892)			1,756				

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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)			(16)		(246)			31				
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)			(331)		(5,398)			661				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2024	(788)	(2,111,257)	2678.81	(66,927)			(4,183)		(684)			8,366				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(70)	(188,569)	2693.57	(5,996)			(375)		(32)			750				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/24/2024	(137)	(369,939)	2700.96	(11,764)			(735)		(44)			1,471				
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)			(353)		(4,488)			706				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/24/2024	(247)	(667,500)	2707.84	(21,227)			(1,327)		(56)			2,653				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(33)	(132,186)	3978.73	(5,816)			(364)		(10,764)			727				
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)			(99)		(1,397)			197				
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)			(139)		(2,037)			278				
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)			(127)		(1,608)			254				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(1,376)	(342,753)	249.18	(11,654)			(1,214)		(674)			1,457				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(159)	(426,325)	2680.84	(13,515)			(1,408)		(178)			1,689				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(41)	(167,616)	4101.23	(6,436)			(670)		(11,541)			805				
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)			(877)		(7,051)			1,052				
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)			(561)		(4,044)			673				
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)			(1,692)		(12,121)			2,030				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(454)	(112,552)	247.93	(3,816)			(397)		(379)			477				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(71)	(191,056)	2675.58	(6,037)			(629)		(124)			755				

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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)			(881)		(15,048)			1,058				
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)			(1,514)		(12,021)			1,817				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(2,782)	(685,000)	246.25	(23,153)			(2,412)		(3,849)			2,894				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(798)	(2,109,250)	2643.45	(66,441)			(6,921)		(4,350)			8,305				
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)			(727)		(7,425)			872				
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)			(806)		(10,099)			968				
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)			(332)		(4,383)			398				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(419)	(102,360)	244.3	(3,429)			(357)		(952)			429				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(437)	(1,142,168)	2610.84	(35,636)			(3,712)		(6,026)			4,454				
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)			(3,659)		(48,203)			4,390				
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)			(51)		(776)			61				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2024	(782)	(2,040,793)	2608.87	(63,877)			(6,654)		(12,040)			7,985				
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)			(1,138)		(15,756)			1,366				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(1,210)	(297,463)	245.79	(10,025)			(1,044)		(2,073)			1,253				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(262)	(684,250)	2615.32	(21,485)			(2,238)		(3,478)			2,686				
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)			(120)		(1,630)			144				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/21/2024	(352)	(921,760)	2620.58	(28,943)			(3,015)		(4,131)			3,618				
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)			(532)		(6,849)			638				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/24/2024	(242)	(635,020)	2627.89	(19,940)			(2,077)		(2,458)			2,492				
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)			(189)		(2,101)			227				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2024	(148)	(387,813)	2625.7	(12,177)			(1,268)		(1,636)			1,522				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	(231)	(604,732)	2622.6	(18,989)			(1,978)		(2,774)			2,374				
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)			(303)		(3,650)			364				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(3,433)	(845,922)	246.39	(28,508)			(2,970)		(5,425)			3,563				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(1,390)	(3,651,928)	2627.71	(114,671)			(11,945)		(14,837)			14,334				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(82)	(314,984)	3818.83	(11,954)			(1,245)		(21,600)			1,494				
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)			(2,411)		(28,417)			2,893				
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)			(78)		(940)			93				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/01/2024	(206)	(545,933)	2645.13	(17,306)			(2,524)		(1,487)			2,163				
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)			(1,139)		(9,046)			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)			(141)		(1,157)			121				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2024	(394)	(1,042,252)	2646.66	(32,935)			(4,803)		(2,875)			4,117				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/05/2024	(37)	(141,348)	3845.08	(20,255)			(2,954)		(53,341)			2,532				
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)			(874)		(7,200)			749				
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)			(176)		(1,488)			150				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2024	(320)	(843,645)	2633.32	(26,575)			(3,875)		(3,430)			3,322				
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)			(405)		(3,514)			347				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(207)	(51,443)	248.05	(1,739)			(254)		(252)			217				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(236)	(620,587)	2634.97	(19,486)			(2,842)		(2,454)			2,436				
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)			(10)		(88)			8				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/12/2024	(206)	(541,651)	2629.54	(16,954)			(2,472)		(2,422)			2,119				
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)			(803)		(7,210)			688				
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)			(462)		(3,912)			396				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/15/2024	(33)	(87,465)	2635.23	(2,746)			(401)		(354)			343				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2024	(13)	(23,038)	1774.46	(746)			(109)		(974)			93				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2024	(93)	(245,708)	2631.6	(7,715)			(1,125)		(1,117)			964				
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)			(434)		(3,256)			372				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(747)	(184,266)	246.7	(6,210)			(906)		(1,290)			776				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(220)	(579,965)	2630.29	(18,211)			(2,656)		(2,711)			2,276				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/22/2024	(305)	(810,240)	2653.52	(25,604)			(3,734)		(2,308)			3,200				
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)			(1,821)		(13,032)			1,561				
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)			(271)		(1,980)			232				
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)			(107)		(680)			91				
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)			(412)		(3,017)			353				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2024	(650)	(1,722,385)	2650.47	(54,255)			(7,912)		(5,493)			6,782				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(1,064)	(265,250)	249.37	(8,965)			(1,307)		(1,081)			1,121				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(78)	(207,649)	2662.66	(6,541)			(954)		(498)			818				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/29/2024	(325)	(870,139)	2677.53	(27,496)			(4,010)		(1,502)			3,437				
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)			(51)		(303)			44				
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)			(2,698)		(12,318)			1,798				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2024	(494)	(1,322,832)	2678.84	(41,801)			(7,838)		(2,299)			5,225				
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)			(352)		(1,749)			235				
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)			(522)		(5,086)			348				
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)			(1,926)		(9,244)			1,284				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(249)	(62,277)	250.03	(2,099)			(394)		(232)			262				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(431)	(1,150,431)	2666.73	(36,124)			(6,773)		(2,712)			4,515				
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)			(6,332)		(30,538)			4,221				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/02/2024	(74)	(198,167)	2672.51	(6,222)			(1,167)		(407)			778				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(218)	(393,177)	1802.99	(12,621)			(2,366)		(11,306)			1,578				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(383)	(1,018,417)	2658.72	(31,978)			(5,996)		(2,979)			3,997				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2024	(515)	(1,372,798)	2663.73	(43,106)			(8,082)		(3,698)			5,388				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2024	(242)	(643,056)	2660.04	(20,192)			(3,786)		(1,899)			2,524				
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)			(3,043)		(14,366)			2,028				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(796)	(198,291)	249.22	(6,682)			(1,253)		(942)			835				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(96)	(255,000)	2667.14	(8,007)			(1,501)		(642)			1,001				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(59)	(157,383)	2659.53	(4,926)			(924)		(470)			616				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(82)	(149,040)	1813.8	(4,695)			(880)		(3,624)			587				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(99)	(265,220)	2666.37	(8,301)			(1,557)		(701)			1,038				
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)			(1,037)		(3,716)			691				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(1,412)	(351,984)	249.23	(11,862)			(2,224)		(1,748)			1,483				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(22)	(39,977)	1824.01	(1,255)			(235)		(825)			157				
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)			(412)		(1,425)			275				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2024	(233)	(621,353)	2669.49	(19,448)			(3,647)		(1,594)			2,431				
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)			(2,557)		(8,498)			1,705				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(626)	(155,499)	248.25	(5,225)			(980)		(952)			653				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(65)	(173,699)	2661.54	(5,437)			(1,019)		(530)			680				
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)			(2,120)		(19,231)			1,413				
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)			(2,616)		(9,434)			1,744				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/19/2024	(280)	(743,260)	2652.78	(23,264)			(4,362)		(2,797)			2,908				
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)			(196)		(770)			131				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2024	(396)	(1,046,728)	2643.58	(32,763)			(6,143)		(4,839)			4,095				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(526)	(129,480)	246.12	(4,338)			(813)		(1,230)			542				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(503)	(1,328,092)	2638.06	(41,436)			(7,769)		(6,871)			5,180				
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)			(746)		(7,581)			497				
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)			(2,420)		(10,706)			1,613				

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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)			(1,438)		(5,982)			959				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/26/2024	(225)	(594,228)	2638.74	(18,540)			(3,476)		(3,094)			2,317				
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)			(1,790)		(9,135)			1,194				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2024	(462)	(1,214,750)	2630.95	(37,900)			(7,106)		(7,428)			4,738				
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)			(215)		(1,192)			143				
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)			(1,312)		(7,953)			875				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2024	(405)	(1,063,234)	2626.24	(33,067)			(6,200)		(7,106)			4,133				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(871)	(213,720)	245.4	(7,138)			(1,338)		(2,364)			892				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(123)	(321,705)	2621.28	(10,005)			(1,876)		(2,342)			1,251				
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)			(244)		(1,454)			162				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	08/30/2024	(134)	(349,750)	2613.97	(10,877)			(2,493)		(2,881)			1,360				
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)			(267)		(1,290)			146				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	08/30/2024	(20)	(52,290)	2616.84	(1,626)			(373)		(411)			203				
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)			(1,761)		(13,955)			961				
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)			(1,782)		(8,050)			972				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(450)	(110,030)	244.38	(3,675)			(842)		(1,468)			459				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(175)	(457,472)	2616.02	(14,227)			(3,260)		(3,758)			1,778				
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)			(1,927)		(8,710)			1,051				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(397)	(96,750)	243.91	(3,231)			(741)		(1,386)			404				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(89)	(231,750)	2616.33	(7,207)			(1,652)		(1,894)			901				
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)			(628)		(2,624)			343				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(238)	(624,415)	2618.54	(19,419)			(4,450)		(4,988)			2,427				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(538)	(1,401,120)	2602.97	(43,435)			(9,954)		(14,519)			5,429				
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)			(863)		(4,443)			471				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/13/2024	(258)	(673,249)	2604.56	(20,803)			(4,767)		(6,810)			2,600				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(207)	(368,752)	1778.97	(11,505)			(2,637)		(15,230)			1,438				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(519)	(1,347,372)	2595.98	(41,499)			(9,510)		(15,492)			5,187				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/16/2024	(140)	(363,090)	2597	(11,219)			(2,571)		(4,152)			1,402				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2024	(138)	(357,475)	2594.23	(11,010)			(2,523)		(4,294)			1,376				
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)			(668)		(3,875)			364				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(256)	(61,677)	241.26	(2,041)			(468)		(1,314)			255				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(71)	(183,529)	2584.92	(5,653)			(1,295)		(2,518)			707				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(1)	(4,183)	3789.93	(665)			(153)		(1,698)			83				
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)			(1,762)		(11,509)			961				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(197)	(510,042)	2583.48	(15,709)			(3,600)		(7,136)			1,964				
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)			(397)		(2,912)			216				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(758)	(181,892)	239.88	(6,002)			(1,376)		(4,602)			750				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(1,471)	(3,763,614)	2559.33	(115,543)			(26,479)		(72,228)			14,443				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(360)	(631,487)	1754.33	(19,387)			(4,443)		(34,355)			2,423				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(329)	(835,769)	2543.26	(25,658)			(5,880)		(19,423)			3,207				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(224)	(568,657)	2537.67	(17,458)			(4,001)		(14,071)			2,182				
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)			(1,198)		(9,514)			654				
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)			(611)		(4,930)			333				
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)			(998)		(7,269)			544				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(1,362)	(326,014)	239.38	(10,758)			(2,465)		(8,780)			1,345				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(78)	(199,723)	2561.32	(6,131)			(1,405)		(3,768)			766				
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)			(196)		(1,524)			107				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/30/2024	(11)	(27,930)	2540.87	(860)			(197)		(670)			108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2024	(68)	(118,698)	1757.92	(3,727)			(1,009)		(6,242)			466				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2024	(136)	(348,075)	2557.82	(10,721)			(2,904)		(6,915)			1,340				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2024	(67)	(172,375)	2569.45	(5,309)			(1,438)		(2,982)			664				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(678)	(161,975)	239.07	(5,345)			(1,448)		(4,553)			668				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(504)	(1,292,758)	2563.36	(39,688)			(10,749)		(24,086)			4,961				
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)			(2,145)		(16,103)			990				
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)			(2,572)		(14,648)			1,187				
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)			(1,756)		(10,629)			810				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/04/2024	(154)	(393,103)	2557.1	(12,068)			(3,268)		(7,888)			1,509				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/07/2024	(56)	(143,832)	2548.4	(4,416)			(1,196)		(3,202)			552				
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)			(677)		(4,414)			313				
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)			(5,004)		(32,976)			2,309				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2024	(349)	(888,765)	2543.44	(27,196)			(7,366)		(20,976)			3,400				
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)			(3,457)		(22,307)			1,595				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2024	(9)	(22,472)	2543.63	(690)			(187)		(530)			86				
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)			(1,717)		(18,505)			792				
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)			(2,688)		(17,897)			1,240				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(647)	(154,049)	238.06	(5,068)			(1,373)		(4,855)			634				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(703)	(1,788,527)	2544.1	(54,729)			(14,822)		(41,962)			6,841				
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)			(192)		(1,210)			89				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/11/2024	(26)	(67,077)	2547.94	(2,046)			(554)		(1,509)			256				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2024	(44)	(112,455)	2545.77	(3,441)			(932)		(2,610)			430				
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)			(592)		(3,681)			273				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2024	(48)	(123,117)	2550.37	(3,767)			(1,020)		(2,721)			471				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(491)	(115,949)	236.25	(3,803)			(1,030)		(4,385)			475				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(133)	(337,747)	2541.71	(10,301)			(2,790)		(8,197)			1,288				
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)			(926)		(9,016)			428				
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)			(214)		(1,288)			99				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/18/2024	(59)	(149,940)	2534.56	(4,558)			(1,235)		(3,922)			570				
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)			(1,218)		(7,789)			562				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(613)	(144,500)	235.68	(4,740)			(1,284)		(5,768)			592				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(263)	(669,007)	2545.11	(20,405)			(5,526)		(15,714)			2,551				
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)			(719)		(4,235)			332				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2024	(301)	(767,898)	2549.05	(23,421)			(6,343)		(17,352)			2,928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2024	(253)	(450,012)	1775.83	(13,770)			(3,729)		(19,746)			1,721				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2024	(691)	(1,768,849)	2558.24	(54,127)			(14,659)		(36,163)			6,766				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(352)	(902,158)	2561.24	(27,606)			(7,477)		(17,830)			3,451				
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)			(549)		(4,066)			254				
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)			(4,235)		(21,931)			1,955				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/25/2024	(171)	(439,040)	2564.74	(13,435)			(3,639)		(8,336)			1,679				
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)			(1,588)		(8,237)			733				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/28/2024	(162)	(416,526)	2568.38	(12,746)			(3,452)		(7,619)			1,593				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2024	(272)	(697,608)	2562.45	(21,277)			(5,763)		(13,723)			2,660				
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)			(2,457)		(11,965)			1,134				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2024	(56)	(143,563)	2561.69	(4,379)			(1,368)		(2,853)			547				
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)			(1,163)		(4,931)			465				
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)			(5,705)		(26,556)			2,282				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(653)	(154,570)	236.78	(5,054)			(1,580)		(5,618)			632				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(340)	(870,206)	2555.99	(26,541)			(8,294)		(18,423)			3,318				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/01/2024	(27)	(69,965)	2548.26	(2,127)			(665)		(1,610)			266				
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)			(488)		(2,067)			195				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2024	(132)	(336,816)	2550.51	(10,239)			(3,200)		(7,624)			1,280				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2024	(284)	(726,180)	2558.62	(22,076)			(6,899)		(15,081)			2,759				

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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)			(349)		(2,028)			140				
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)			(647)		(2,822)			259				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(154)	(394,124)	2553.65	(11,981)			(3,744)		(8,638)			1,498				
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)			(2,241)		(7,849)			896				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/08/2024	(324)	(837,078)	2587.4	(25,615)			(8,005)		(12,454)			3,202				
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)			(301)		(992)			120				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/11/2024	(322)	(833,537)	2585.78	(25,506)			(7,971)		(12,724)			3,188				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2024	(121)	(314,382)	2588.03	(9,620)			(3,006)		(4,708)			1,203				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(727)	(174,621)	240.26	(5,745)			(1,795)		(4,537)			718				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(64)	(164,836)	2592.55	(5,044)			(1,576)		(2,336)			630				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(28)	(108,900)	3958.79	(10,367)			(3,240)		(19,668)			1,296				
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)			(156)		(536)			62				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/15/2024	(170)	(441,000)	2587.4	(13,451)			(4,203)		(6,654)			1,681				
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)			(1,930)		(6,486)			772				
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)			(19,311)		(54,927)			7,724				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(459)	(1,187,414)	2586.07	(36,335)			(11,355)		(18,313)			4,542				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2024	(12)	(31,135)	2585.69	(953)			(298)		(485)			119				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2024	(105)	(271,355)	2591.75	(8,276)			(2,586)		(3,940)			1,035				
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)			(758)		(2,407)			303				
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)			(5,335)		(34,013)			2,134				
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)			(3,018)		(9,792)			1,207				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(222)	(53,394)	240.25	(1,751)			(547)		(1,401)			219				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(137)	(356,492)	2595.28	(10,909)			(3,409)		(4,959)			1,364				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/27/2024	(76)	(196,000)	2591.4	(5,978)			(1,868)		(2,887)			747				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(1,465)	(352,654)	240.7	(11,567)			(3,615)		(8,895)			1,446				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(396)	(1,029,899)	2600.63	(31,412)			(9,816)		(13,622)			3,926				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2024	(98)	(252,938)	2588.36	(7,740)			(2,419)		(3,877)			967				
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)			(35)		(121)			14				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(329)	(596,576)	1811.32	(18,434)			(5,761)		(17,541)			2,304				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	11/29/2024	(135)	(352,800)	2609.95	(10,796)			(3,823)		(4,153)			1,349				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/02/2024	(123)	(223,197)	1813.74	(6,629)			(2,348)		(6,379)			829				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2024	(119)	(214,613)	1806.17	(6,395)			(2,265)		(6,782)			799				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2024	(204)	(529,045)	2599.25	(16,189)			(5,734)		(7,208)			2,024				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2024	(150)	(390,021)	2599.06	(11,935)			(4,227)		(5,337)			1,492				
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)			(1,608)		(4,793)			567				
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)			(2,883)		(17,956)			1,018				
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)			(1,363)		(4,110)			481				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(484)	(1,261,794)	2604.69	(38,737)			(13,719)		(16,125)			4,842				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(126)	(30,324)	241.09	(998)			(353)		(743)			125				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(83)	(215,048)	2594.04	(6,602)			(2,338)		(3,143)			825				
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)			(2,790)		(8,902)			985				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2024	(197)	(512,307)	2595.73	(15,728)			(5,570)		(7,383)			1,966				
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)			(9,128)		(27,262)			3,222				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2024	(781)	(2,034,345)	2605.93	(62,658)			(22,191)		(26,003)			7,832				
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)			(952)		(2,728)			336				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(787)	(190,386)	242.02	(6,283)			(2,225)		(4,241)			785				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(173)	(451,298)	2603.76	(13,900)			(4,923)		(5,922)			1,737				
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)			(15,661)		(85,869)			5,527				
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)			(311)		(896)			110				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/13/2024	(139)	(362,287)	2599.22	(11,122)			(3,939)		(5,020)			1,390				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/16/2024	(9)	(24,157)	2593.37	(742)			(263)		(361)			93				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2024	(49)	(87,300)	1790.27	(2,750)			(974)		(3,372)			344				
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)			(9,168)		(53,254)			3,236				
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)			(1,009)		(3,329)			356				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(1,142)	(275,113)	240.97	(9,079)			(3,215)		(6,922)			1,135				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(147)	(379,731)	2584.89	(11,658)			(4,129)		(6,286)			1,457				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/20/2024	(255)	(658,274)	2578.86	(20,209)			(7,157)		(11,649)			2,526				
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)			(7,776)		(26,504)			2,744				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2024	(527)	(1,359,593)	2578.42	(41,740)			(14,783)		(24,175)			5,217				
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)			(3,343)		(12,111)			1,180				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/23/2024	(910)	(218,678)	240.24	(7,216)			(2,556)		(5,950)			902				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/23/2024	(111)	(285,559)	2577.67	(8,767)			(3,105)		(5,142)			1,096				
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)			(166)		(555)			59				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/27/2024	(807)	(2,068,554)	2562.81	(63,298)			(22,418)		(43,787)			7,912				
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)			(1,043)		(3,632)			368				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/27/2024	(9)	(16,017)	1795.8	(479)			(170)		(584)			60				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/27/2024	(298)	(767,308)	2572.2	(23,480)			(8,316)		(14,733)			2,935				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/30/2024	(119)	(305,497)	2569.16	(9,348)			(3,311)		(6,080)			1,169				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2027	(27)	(102,850)	3878.44	(11,859)			(8,795)		(18,353)			593				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2025	(215)	(552,955)	2571.41	(16,920)			(6,698)		(10,807)			2,115				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2025	(295)	(771,142)	2610.58	(23,674)			(9,371)		(10,286)			2,959				
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)			(6,492)		(18,659)			2,050				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2025	(304)	(796,068)	2617.01	(24,519)			(9,705)		(9,749)			3,065				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(205)	(49,997)	244.3	(1,650)			(653)		(923)			206				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(247)	(647,311)	2618.24	(19,937)			(7,892)		(7,813)			2,492				
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)			(1,724)		(7,095)			544				
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)			(5,345)		(15,505)			1,688				
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)			(11,210)		(53,780)			3,540				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(622)	(150,000)	241.05	(4,935)			(1,953)		(3,806)			617				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(210)	(541,331)	2583.86	(16,565)			(6,557)		(9,268)			2,071				
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)			(324)		(986)			102				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/03/2025	(126)	(324,625)	2579.66	(9,934)			(3,932)		(5,816)			1,242				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/27/2025	(76)	(199,256)	2617.69	(6,117)			(2,421)		(2,436)			765				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2025	(452)	(1,176,000)	2603.38	(36,103)			(14,291)		(16,364)			4,513				
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)			(4,225)		(12,004)			1,334				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(1,115)	(270,000)	242.2	(8,910)			(3,527)		(6,132)			1,114				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(769)	(2,000,376)	2600.59	(61,412)			(24,309)		(28,786)			7,676				
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)			(12,746)		(36,808)			4,025				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(220)	(53,557)	242.96	(1,767)			(700)		(1,121)			221				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(566)	(1,476,433)	2608.11	(45,327)			(17,942)		(19,491)			5,666				
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)			(139)		(402)			44				
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)			(4,248)		(25,544)			1,342				
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)			(1,641)		(4,278)			518				
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)			(691)		(1,890)			218				
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)			(1,194)		(3,229)			377				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2025	(1,236)	(3,242,062)	2622.53	(99,531)			(39,398)		(37,773)			12,441				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2025	(136)	(354,317)	2611.87	(10,913)			(4,320)		(4,541)			1,364				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(230)	(602,210)	2619.14	(18,548)			(7,342)		(7,087)			2,319				
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)			(1,131)		(7,346)			357				
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)			(674)		(2,047)			213				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/17/2025	(80)	(209,051)	2612.39	(6,439)			(2,549)		(2,663)			805				
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)			(1,774)		(5,682)			560				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/17/2025	(80)	(208,775)	2614.02	(6,409)			(2,537)		(2,610)			801				
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)			(3,726)		(10,930)			1,177				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	01/31/2025	(86)	(225,580)	2637.86	(6,925)			(3,030)		(2,188)			866				
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)			(8,519)		(36,315)			2,434				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	01/31/2025	(13)	(35,280)	2642.88	(1,087)			(475)		(322)			136				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(387)	(94,050)	243.17	(3,104)			(1,358)		(1,992)			388				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(403)	(1,059,025)	2628.84	(32,512)			(14,224)		(11,531)			4,064				
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)			(1,282)		(2,979)			366				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2025	(115)	(300,094)	2614.28	(9,183)			(4,018)		(3,890)			1,148				
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)			(195)		(474)			56				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2025	(321)	(839,889)	2614.66	(25,701)			(11,244)		(10,861)			3,213				
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)			(1,122)		(2,689)			321				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(371)	(89,872)	242.42	(2,948)			(1,290)		(2,069)			368				
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)			(39,592)		(39,612)			11,312				
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)			(8,920)		(36,774)			2,549				
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)			(6,665)		(17,359)			1,904				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/07/2025	(537)	(1,398,940)	2603.28	(42,808)			(18,728)		(20,524)			5,351				
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)			(663)		(1,798)			190				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/10/2025	(612)	(1,591,336)	2600.79	(48,695)			(21,304)		(24,103)			6,087				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2025	(153)	(399,938)	2606.13	(12,198)			(5,337)		(5,746)			1,525				
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)			(952)		(2,419)			272				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2025	(74)	(17,965)	241.62	(589)			(258)		(452)			74				
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)			(44,042)		(49,998)			12,584				
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)			(12,248)		(50,243)			3,499				
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)			(10,605)		(26,560)			3,030				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(512)	(123,428)	241.09	(4,036)			(1,766)		(3,269)			505				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(560)	(1,455,545)	2600.79	(44,249)			(19,359)		(22,190)			5,531				
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)			(902)		(2,418)			258				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/14/2025	(371)	(963,903)	2595.8	(29,303)			(12,820)		(15,493)			3,663				
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)			(1,230)		(3,275)			351				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2025	(194)	(500,099)	2576.9	(15,203)			(6,651)		(9,837)			1,900				
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)			(1,525)		(4,411)			436				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(563)	(134,493)	238.84	(4,398)			(1,924)		(4,411)			550				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(125)	(323,612)	2578.95	(9,838)			(4,304)		(6,238)			1,230				
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)			(2,945)		(16,227)			841				
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)			(1,510)		(4,416)			431				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/21/2025	(85)	(220,672)	2581.95	(6,708)			(2,935)		(4,129)			839				
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)			(5,636)		(17,427)			1,610				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2025	(129)	(331,971)	2574	(10,092)			(4,415)		(6,741)			1,261				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2025	(63)	(163,145)	2575.39	(4,943)			(2,163)		(3,280)			618				
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)			(1,650)		(5,079)			471				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2025	(114)	(204,208)	1792.16	(6,085)			(2,662)		(8,101)			761				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2025	(69)	(178,386)	2575.3	(5,405)			(2,365)		(3,593)			676				
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)			(68,881)		(128,692)			4,444				
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)			(37,039)		(69,926)			2,390				
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)			(19,256)		(35,158)			1,242				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(238)	(56,730)	238.16	(1,844)			(883)		(1,984)			230				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(194)	(499,117)	2570.6	(15,123)			(7,247)		(10,519)			1,890				
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)			(17,504)		(68,764)			4,566				
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)			(3,999)		(11,283)			1,043				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	02/28/2025	(114)	(294,000)	2568.25	(8,879)			(4,254)		(6,336)			1,110				
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)			(13,443)		(36,184)			3,507				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/03/2025	(171)	(442,117)	2578.36	(13,396)			(6,419)		(8,675)			1,675				
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)			(2,610)		(6,660)			681				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2025	(385)	(990,566)	2570.09	(30,014)			(14,382)		(21,114)			3,752				
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)			(1,361)		(3,499)			355				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(185)	(44,048)	238.04	(1,432)			(686)		(1,563)			179				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(29)	(73,809)	2563.38	(2,229)			(1,068)		(1,677)			279				
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)			(1,892)		(5,325)			494				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(593)	(141,094)	238.04	(4,586)			(2,197)		(5,008)			573				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(214)	(547,044)	2562.19	(16,521)			(7,916)		(12,566)			2,065				
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)			(34,626)		(132,483)			9,033				

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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)			(26,906)		(50,607)			1,699				
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)			(10,214)		(28,554)			2,665				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/07/2025	(179)	(459,396)	2561.12	(13,874)			(6,648)		(10,657)			1,734				
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)			(273)		(841)			71				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/10/2025	(129)	(331,968)	2571.17	(10,125)			(4,852)		(7,034)			1,266				
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)			(2,029)		(6,690)			529				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2025	(511)	(121,846)	238.26	(4,045)			(1,938)		(4,263)			506				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2025	(32)	(82,425)	2584.53	(2,547)			(1,220)		(1,541)			318				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2025	(125)	(322,420)	2581.63	(9,898)			(4,743)		(6,209)			1,237				
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)			(225)		(702)			59				
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)			(4,219)		(17,887)			1,101				
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)			(20)		(64)			5				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(295)	(763,210)	2587.54	(23,659)			(11,337)		(13,872)			2,957				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/14/2025	(172)	(443,838)	2582.98	(13,715)			(6,572)		(8,436)			1,714				
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)			(13,613)		(44,633)			3,551				
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)			(551)		(1,885)			144				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2025	(43)	(112,079)	2592.33	(3,474)			(1,665)		(1,958)			434				
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)			(265)		(824)			69				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2025	(486)	(1,256,749)	2587.11	(38,708)			(18,548)		(23,140)			4,838				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(394)	(94,644)	240.17	(3,123)			(1,497)		(2,823)			390				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(288)	(744,891)	2589.91	(22,868)			(10,958)		(13,345)			2,859				
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)			(1,192)		(6,774)			311				
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)			(1,387)		(4,729)			362				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/21/2025	(371)	(964,255)	2598.65	(29,795)			(14,277)		(15,834)			3,724				
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)			(1,180)		(4,129)			308				
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)			(1,224)		(4,182)			319				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/24/2025	(177)	(462,090)	2603.87	(14,371)			(6,886)		(7,228)			1,796				
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)			(4,113)		(12,785)			1,073				
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)			(509)		(1,555)			133				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2025	(190)	(493,506)	2591.44	(15,249)			(7,307)		(8,786)			1,906				
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)			(10,810)		(38,836)			2,820				
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)			(10,538)		(31,775)			2,749				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(1,013)	(242,955)	239.88	(8,042)			(3,853)		(7,478)			1,005				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(1,984)	(5,147,716)	2595.02	(158,550)			(75,972)		(88,478)			19,819				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2025	(55)	(142,057)	2597.53	(4,375)			(2,097)		(2,382)			547				
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)			(574)		(1,694)			150				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(976)	(4,012,713)	4109.31	(180,093)					(429,975)			37,519				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(902)	(3,706,619)	4109.31	(214,323)					(556,415)			44,651				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(44)	(181,291)	4109.31	(4,278)					(17,532)			891				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(5)	(19,316)	4109.31	(197)					(290)			41				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(12)	(37,483)	3162.56	(1,635)					(2,739)			341				
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)			(3,003)		(7,935)			783				
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)					(32,020)			4,886				
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)					(18,285)			2,803				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/31/2025	(66)	(172,580)	2606.34	(5,315)			(2,547)		(2,661)			664				
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)			(10,186)		(626,613)			61,115				
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)			(514)		(16,425)			3,084				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2024	(68)	(176,694)	2617.2	(3,887)			(162)		(15)			972				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2024	(80)	(209,082)	2622.24	(4,621)			(193)		(14)			1,155				
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)			(10,967)		(599,599)			65,804				
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)			(415)		(14,310)			2,487				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(49)	(11,971)	242.53	(283)			(12)		(92)			71				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(33)	(85,408)	2627.99	(1,888)			(79)		(4)			472				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(2,448)	(10,011,238)	4090.38	(471,132)			(19,631)		(1,030,707)			117,783				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(1)	(3,387)	4090.38	(86)			(4)		(404)			21				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(126)	(397,232)	3157.13	(15,790)			(658)		(28,635)			3,948				
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)			(1,207)		(42,564)			7,244				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(102)	(268,372)	2628.13	(5,931)			(247)		(12)			1,483				
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)			(10,774)		(546,071)			64,646				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(1)	(2,157)	3156.84	(86)			(4)		(155)			22				
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)			(2,461)		(87,418)			14,768				

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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)			(8,207)		(518,996)			49,242				
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)			(550)		(19,535)			3,298				
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)			(12,539)		(690,293)			75,232				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/09/2024	(12)	(38,057)	3156.84	(1,671)			(70)		(2,939)			418				
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)			(761)		(27,045)			4,566				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(1,658)	(400,508)	241.56	(9,412)			(392)		(4,658)			2,353				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(260)	(680,525)	2617.65	(14,972)			(624)		(323)			3,743				
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)			(7,198)		(392,025)			43,190				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(83)	(261,725)	3161.87	(11,568)			(482)		(19,797)			2,892				
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)			(148)		(5,052)			887				
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)			(12,358)		(631,170)			74,149				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(8)	(23,764)	3167.25	(1,050)			(44)		(1,757)			263				
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)			(942)		(30,665)			5,650				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(709)	(171,369)	241.75	(4,027)			(168)		(1,890)			1,007				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(79)	(206,757)	2616.69	(4,549)			(190)		(120)			1,137				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(55)	(145,173)	2619.3	(3,194)			(133)		(78)			798				
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)			(14,767)		(768,472)			88,605				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(68)	(215,099)	3164.35	(8,236)			(343)		(14,314)			2,059				
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)			(1,293)		(43,260)			7,756				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(912)	(221,265)	242.56	(5,200)			(217)		(1,865)			1,300				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(235)	(616,731)	2623.1	(13,568)			(565)		(248)			3,392				
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)			(8,495)		(416,650)			50,968				

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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)			(1,027)		(32,395)			6,162				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/12/2024	(20)	(52,735)	2615.46	(1,160)			(48)		(38)			290				
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)			(5,802)		(256,966)			34,811				
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)			(957)		(31,767)			5,740				
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)			(9,744)		(568,341)			58,466				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/15/2024	(5)	(15,761)	3165.95	(653)			(27)		(1,103)			163				
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)			(762)		(25,336)			4,574				
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)			(8,102)		(486,946)			48,615				
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)			(934)		(30,923)			5,606				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2024	(388)	(1,013,495)	2610.81	(22,297)			(929)		(1,443)			5,574				
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)			(10,259)		(586,290)			61,554				
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)			(2,216)		(68,887)			13,293				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(226)	(54,480)	241.18	(1,280)			(53)		(741)			320				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(264)	(688,419)	2612.42	(15,145)			(631)		(952)			3,786				
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)			(13,218)		(679,905)			79,309				
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)			(850)		(26,068)			5,099				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(27)	(6,608)	240.64	(155)			(6)		(103)			39				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(237)	(619,062)	2608.1	(13,619)			(567)		(1,134)			3,405				
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)			(13,646)		(656,547)			81,874				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(111)	(289,819)	2612.26	(6,376)			(266)		(428)			1,594				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(134)	(425,383)	3177.52	(17,130)			(714)		(27,183)			4,282				

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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)			(595)		(17,662)			3,568				
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)			(9,235)		(422,907)			55,409				
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)			(8,468)		(414,621)			50,809				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(10)	(31,934)	3178.51	(1,439)			(60)		(2,277)			360				
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)			(493)		(14,818)			2,958				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(98)	(255,440)	2610.84	(5,620)			(234)		(407)			1,405				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(11)	(33,530)	3179.94	(1,281)			(53)		(2,040)			320				
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)			(822)		(24,405)			4,929				
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)			(5,618)		(339,799)			33,708				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/22/2024	(9)	(27,124)	3179.94	(1,131)			(47)		(1,798)			283				
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)			(652)		(19,419)			3,913				
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)			(7,868)		(481,572)			47,211				
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)			(982)		(29,256)			5,890				
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)			(13,333)		(728,589)			79,996				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2024	(4)	(13,178)	3186.21	(549)			(23)		(849)			137				
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)			(1,147)		(31,934)			6,880				
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)			(11,923)		(681,955)			71,539				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(10)	(32,631)	3175.64	(1,284)			(53)		(2,225)			321				
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)			(1,006)		(31,702)			6,036				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(695)	(168,087)	241.76	(3,950)			(165)		(2,047)			988				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(319)	(836,841)	2620.68	(18,411)			(767)		(1,096)			4,603				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(1,253)	(302,248)	241.13	(7,103)			(296)		(4,335)			1,776				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(247)	(645,280)	2612.2	(14,196)			(592)		(1,312)			3,549				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/26/2024	(421)	(1,103,290)	2623.18	(24,272)			(1,011)		(1,341)			6,068				
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)			(15,181)		(806,137)			91,087				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(107)	(337,453)	3162.19	(13,183)			(549)		(23,719)			3,296				
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)			(1,470)		(53,757)			8,819				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/26/2024	(286)	(747,413)	2613.42	(16,443)			(685)		(1,439)			4,111				
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)			(6,757)		(337,007)			40,543				
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)			(983)		(28,187)			5,896				
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)			(7,479)		(353,719)			44,876				
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)			(1,145)		(29,116)			6,873				
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)			(4,249)		(250,658)			25,496				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/29/2024	(28)	(90,583)	3194.81	(3,621)			(151)		(5,456)			905				
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)			(997)		(25,417)			5,981				
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)			(6,176)		(337,597)			37,058				
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)			(419)		(10,693)			2,517				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2025	(199)	(519,690)	2617.2	(16,058)			(8,364)		(7,203)			2,007				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2025	(302)	(793,098)	2622.24	(24,586)			(12,805)		(10,446)			3,073				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(167)	(40,457)	242.53	(1,347)			(702)		(984)			168				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(148)	(388,243)	2627.99	(12,036)			(6,269)		(4,810)			1,504				
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)			(8,141)		(27,609)			1,954				
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)			(1,996)		(5,019)			479				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/04/2025	(254)	(667,139)	2628.13	(20,681)			(10,772)		(8,254)			2,585				
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)			(4,056)		(10,271)			973				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2025	(13)	(33,551)	2617.65	(1,037)			(540)		(469)			130				
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)			(132)		(334)			32				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2025	(998)	(241,220)	241.75	(8,009)			(4,171)		(6,355)			1,001				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2025	(684)	(1,789,422)	2616.69	(55,293)			(28,799)		(25,289)			6,912				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/11/2025	(96)	(252,393)	2619.3	(7,799)			(4,062)		(3,472)			975				
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)			(1,903)		(6,945)			457				
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)			(2,927)		(7,237)			702				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/11/2025	(200)	(524,745)	2623.1	(16,215)			(8,445)		(6,939)			2,027				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/14/2025	(30)	(77,184)	2615.46	(2,377)			(1,238)		(1,110)			297				
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)			(2,294)		(5,923)			551				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2025	(5)	(12,044)	2610.81	(371)			(193)		(183)			46				
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)			(2,741)		(6,525)			658				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/17/2025	(48)	(124,409)	2612.42	(3,832)			(1,996)		(1,855)			479				
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)			(5,444)		(13,106)			1,306				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/17/2025	(274)	(66,000)	240.64	(2,178)			(1,134)		(1,932)			272				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/17/2025	(8)	(21,326)	2608.1	(655)			(341)		(332)			82				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/17/2025	(32)	(82,626)	2612.26	(2,537)			(1,321)		(1,234)			317				
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)			(7,247)		(17,761)			1,739				

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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)			(1,681)		(4,013)			403				
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)			(14,450)		(50,320)			3,468				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/21/2025	(152)	(397,097)	2610.84	(12,231)			(6,370)		(6,055)			1,529				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2025	(116)	(28,000)	241.34	(927)			(483)		(775)			116				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2025	(116)	(303,794)	2616.62	(9,357)			(4,873)		(4,393)			1,170				
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)			(4,330)		(9,964)			1,039				
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)			(3,048)		(7,851)			732				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2025	(550)	(132,900)	241.76	(4,412)			(2,298)		(3,544)			552				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2025	(411)	(1,076,685)	2620.68	(33,270)			(17,328)		(14,969)			4,159				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/25/2025	(495)	(1,293,926)	2612.2	(39,982)			(20,824)		(19,589)			4,998				
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)			(11,960)		(41,273)			2,870				
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)			(3,145)		(8,317)			755				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/25/2025	(175)	(457,860)	2613.42	(14,102)			(7,345)		(6,848)			1,763				
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)			(23,022)		(53,550)			5,525				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/28/2025	(673)	(1,765,898)	2623.18	(54,390)			(28,328)		(24,061)			6,799				
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)			(11,660)		(26,441)			2,798				
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)			(23,425)		(43,032)			1,449				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(299)	(71,979)	240.43	(1,692)			(211)		(1,231)			423				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2025	(705)	(169,400)	240.43	(5,607)			(3,154)		(5,107)			701				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(10)	(25,163)	2615.55	(554)			(69)		(53)			138				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2025	(143)	(375,096)	2615.55	(11,553)			(6,499)		(5,546)			1,444				
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)			(37,821)		(714,354)			75,643				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(6)	(19,034)	3197.71	(733)			(92)		(1,078)			183				
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)			(1,308)		(11,037)			2,616				
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)			(4,745)		(9,544)			1,054				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2025	(1,449)	(350,000)	241.57	(11,620)			(6,536)		(9,556)			1,453				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(167)	(436,900)	2615.07	(9,612)			(1,201)		(966)			2,403				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(1,079)	(261,290)	242.17	(6,140)			(768)		(3,019)			1,535				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(449)	(108,648)	242.17	(3,607)			(2,029)		(2,810)			451				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(209)	(545,763)	2613.78	(12,007)			(1,501)		(1,308)			3,002				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(39)	(101,724)	2613.78	(3,143)			(1,768)		(1,533)			393				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(1,530)	(6,260,626)	4090.75	(286,561)			(35,820)		(628,119)			71,640				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2025	(275)	(719,205)	2615.07	(22,223)			(12,501)		(10,703)			2,778				
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)			(18,884)		(59,950)			4,197				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(56)	(145,824)	2615.77	(3,223)			(403)		(323)			806				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/02/2025	(84)	(220,500)	2615.77	(6,836)			(3,845)		(3,258)			854				
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)			(27,403)		(47,932)			1,661				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024		(227)	4090.75	(5)			(1)		(17)			1				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024		(481)	4090.75	(5)			(1)		(7)			1				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(113)	(359,751)	3182.59	(14,545)			(1,818)		(23,884)			3,636				
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)			(6,808)		(70,311)			13,616				
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)			(3,188)		(7,179)			708				
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)			(24,949)		(421,095)			49,898				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(12)	(37,633)	3176.12	(1,544)			(193)		(2,699)			386				
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)			(2,201)		(24,479)			4,403				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(487)	(117,827)	241.88	(2,769)			(346)		(1,464)			692				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(328)	(859,866)	2617.92	(18,917)			(2,365)		(1,747)			4,729				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/05/2025	(134)	(350,084)	2617.92	(10,853)			(6,105)		(5,089)			1,357				
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)			(16,370)		(253,797)			32,740				
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)			(10,306)		(177,062)			20,612				
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)			(2,368)		(22,847)			4,736				
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)			(3,760)		(8,111)			836				
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)			(577)		(5,587)			1,154				
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)			(2,889)		(28,015)			5,777				
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)			(34,769)		(581,071)			69,538				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(7)	(21,431)	3187.04	(909)			(114)		(1,454)			227				
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)			(16,533)		(298,862)			33,066				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/06/2024	(7)	(22,568)	3189.09	(909)			(114)		(1,473)			227				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/07/2024	(2)	(6,370)	3189.09	(237)			(30)		(385)			59				
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)			(878)		(8,435)			1,755				
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)			(10,661)		(22,945)			2,369				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(389)	(1,014,816)	2611.27	(22,427)			(2,803)		(3,042)			5,607				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2025	(480)	(1,253,404)	2611.27	(38,856)			(21,856)		(19,544)			4,857				
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)			(36,942)		(689,043)			73,885				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(9)	(27,903)	3186.75	(1,136)			(142)		(1,852)			284				
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)			(1,896)		(19,111)			3,793				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(657)	(158,419)	240.97	(3,723)			(465)		(2,493)			931				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2025	(1,474)	(355,135)	240.97	(11,790)			(6,632)		(10,284)			1,474				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(205)	(535,397)	2609.54	(11,779)			(1,472)		(1,743)			2,945				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2025	(653)	(1,702,991)	2609.54	(52,622)			(29,600)		(27,043)			6,578				
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)			(44,354)		(727,160)			88,708				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(33)	(104,144)	3182.27	(4,239)			(530)		(7,085)			1,060				
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)			(2,820)		(29,995)			5,640				
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)			(2,183)		(4,944)			485				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(53)	(137,714)	2618.8	(3,043)			(380)		(330)			761				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/09/2025	(59)	(155,603)	2618.8	(4,824)			(2,713)		(2,257)			603				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(1,889)	(7,816,515)	4137.64	(369,817)			(46,227)		(776,709)			92,454				
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)			(4,393)		(14,653)			976				
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)			(13,879)		(24,846)			841				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(2)	(10,148)	4137.64	(330)			(41)		(1,354)			82				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(49)	(157,180)	3182.71	(6,315)			(789)		(10,706)			1,579				
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)			(3,608)		(37,730)			7,216				
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)			(6,288)		(14,333)			1,397				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/09/2025	(708)	(171,000)	241.49	(5,694)			(3,203)		(4,731)			712				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/10/2024	(97)	(254,812)	2618.19	(5,631)			(704)		(625)			1,408				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/09/2025	(760)	(1,988,609)	2618.19	(61,647)			(34,676)		(29,017)			7,706				
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)			(21,591)		(349,751)			43,183				
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)			(2,187)		(24,179)			4,373				
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)			(20,444)		(322,502)			40,888				

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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)			(14,069)		(282,431)			28,138				
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)			(18,582)		(397,153)			37,164				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/13/2024	(8)	(26,764)	3181.26	(1,016)			(127)		(1,732)			254				
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)			(2,892)		(31,714)			5,784				
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)			(37,081)		(86,087)			8,240				
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)			(1,295)		(14,242)			2,590				
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)			(2,453)		(27,003)			4,906				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(770)	(185,387)	240.7	(4,357)			(545)		(3,095)			1,089				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(100)	(262,416)	2612.17	(5,773)			(722)		(797)			1,443				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/12/2025	(2)	(4,258)	2612.17	(132)			(74)		(66)			17				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2025	(108)	(281,300)	2609.44	(8,720)			(4,905)		(4,511)			1,090				
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)			(19,872)		(402,906)			39,743				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2024	(38)	(121,811)	3182.29	(5,153)			(644)		(8,698)			1,288				
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)			(1,461)		(16,030)			2,922				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(1,087)	(260,528)	239.73	(6,122)			(765)		(5,313)			1,531				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(448)	(1,165,026)	2599.12	(25,631)			(3,204)		(5,947)			6,408				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2025	(317)	(824,020)	2599.12	(25,462)			(14,322)		(14,588)			3,183				
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)			(32,434)		(579,124)			64,868				
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)			(3,183)		(39,776)			6,366				
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)			(2,602)		(6,473)			578				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/16/2025	(420)	(100,982)	240.19	(3,353)			(1,886)		(3,143)			419				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(281)	(729,622)	2600.7	(16,052)			(2,006)		(3,609)			4,013				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/16/2025	(215)	(559,017)	2600.7	(17,274)			(9,716)		(9,752)			2,159				
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)			(46,678)		(762,253)			93,357				
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)			(22,630)		(69,799)			5,029				
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)			(16,365)		(28,051)			992				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(57)	(180,990)	3178.3	(7,701)			(963)		(13,009)			1,925				
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)			(3,783)		(43,388)			7,566				
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)			(24,061)		(406,076)			48,122				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(16)	(52,159)	3180.84	(2,212)			(276)		(3,636)			553				
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)			(5,303)		(60,419)			10,606				
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)			(4,417)		(10,460)			982				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(805)	(193,064)	239.73	(4,518)			(565)		(3,947)			1,129				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(144)	(372,948)	2596.65	(8,205)			(1,026)		(2,069)			2,051				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/16/2025	(12)	(30,731)	2596.65	(947)			(532)		(557)			118				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(1,694)	(406,635)	240.07	(9,515)			(1,189)		(7,825)			2,379				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(466)	(1,207,583)	2593.5	(26,446)			(3,306)		(7,309)			6,612				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(131)	(338,845)	2593.5	(7,455)			(932)		(2,123)			1,864				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/19/2025	(252)	(652,927)	2593.5	(20,110)			(11,312)		(12,222)			2,514				
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)			(22,280)		(325,992)			44,560				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(939)	(3,937,844)	4191.98	(150,226)			(18,778)		(308,928)			37,556				
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)			(17,061)		(334,707)			34,123				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(1)	(4,447)	4191.98	(45)			(6)		(66)			11				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/21/2024	(43)	(136,860)	3180.28	(5,719)			(715)		(9,648)			1,430				

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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)			(4,563)		(52,762)			9,126				
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)			(1,378)		(3,297)			306				
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)			(2,093)		(24,381)			4,187				
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)			(805)		(9,343)			1,610				
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)			(39,767)		(696,615)			79,535				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(14)	(45,881)	3175.63	(1,858)			(232)		(3,199)			464				
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)			(2,832)		(34,979)			5,665				
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)			(6,713)		(16,680)			1,492				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(302)	(782,098)	2587.99	(17,206)			(2,151)		(5,759)			4,302				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2025	(268)	(693,274)	2587.99	(21,353)			(12,011)		(13,691)			2,669				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(1,372)	(328,044)	239.15	(7,709)			(964)		(7,482)			1,927				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2025	(243)	(58,035)	239.15	(1,915)			(1,077)		(1,978)			239				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(743)	(1,917,796)	2581.36	(42,192)			(5,274)		(16,700)			10,548				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2025	(193)	(498,701)	2581.36	(15,310)			(8,612)		(10,459)			1,914				
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)			(41,484)		(697,806)			82,967				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(5)	(14,694)	3164.93	(676)			(85)		(1,190)			169				
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)			(2,153)		(29,349)			4,306				
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)			(2,004)		(5,312)			445				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(11)	(2,678)	237.8	(63)			(8)		(75)			16				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(85)	(218,920)	2574.55	(4,816)			(602)		(2,238)			1,204				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/23/2025	(165)	(424,454)	2574.55	(13,031)			(7,330)		(9,448)			1,629				
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)			(59,905)		(990,337)			119,811				
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)			(5,647)		(22,454)			1,255				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(157)	(493,891)	3152.13	(20,724)			(2,591)		(39,326)			5,181				
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)			(4,174)		(63,489)			8,347				
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)			(1,036)		(2,942)			230				
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)			(24,392)		(363,419)			48,784				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(5)	(15,514)	3145.11	(669)			(84)		(1,288)			167				
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)			(4,079)		(65,438)			8,158				
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)			(7,258)		(21,149)			1,613				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/23/2025	(2,028)	(481,632)	237.49	(15,846)			(8,913)		(18,706)			1,981				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(406)	(1,040,333)	2563.82	(22,783)			(2,848)		(13,304)			5,696				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/23/2025	(304)	(780,172)	2563.82	(23,951)			(13,473)		(19,030)			2,994				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(3,345)	(798,784)	238.8	(18,612)			(2,326)		(19,281)			4,653				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/23/2025	(296)	(70,616)	238.8	(2,316)			(1,303)		(2,475)			290				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(456)	(1,170,764)	2565.96	(25,640)			(3,205)		(14,341)			6,410				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/23/2025	(53)	(136,431)	2565.96	(4,161)			(2,341)		(3,268)			520				
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)			(45,355)		(664,950)			90,710				
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)			(13,457)		(230,488)			26,915				
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)			(13,373)		(270,029)			26,747				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/26/2024	(6)	(24,777)	4205.45	(818)			(102)		(1,093)			204				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(31)	(96,768)	3148.55	(3,621)			(453)		(7,056)			905				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/29/2024	(15)	(46,883)	3148.55	(2,012)			(252)		(3,819)			503				

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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)			(7,846)		(123,902)			15,693				
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)			(8,638)		(25,195)			1,920				
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)			(2,176)		(34,223)			4,352				
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)			(744)		(11,684)			1,487				
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)			(45,879)		(810,412)			91,758				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(154)	(483,313)	3143.46	(21,273)			(2,659)		(41,191)			5,318				
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)			(1,172)		(19,480)			2,345				
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)			(218)		(653)			49				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(210)	(541,271)	2571.6	(11,908)			(1,488)		(6,103)			2,977				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2025	(119)	(306,852)	2571.6	(9,390)			(5,282)		(7,054)			1,174				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(1,889)	(7,894,139)	4179.83	(453,000)			(56,625)		(932,468)			113,250				
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)			(18,094)		(53,433)			4,021				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(1)	(5,465)	4179.83	(178)			(22)		(273)			45				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(192)	(602,548)	3134.08	(25,351)			(3,169)		(52,167)			6,338				
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)			(2,594)		(46,162)			5,188				
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)			(2,555)		(8,076)			568				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(1,327)	(316,004)	238.2	(7,395)			(924)		(8,421)			1,849				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(1,597)	(380,412)	238.2	(12,554)			(7,061)		(14,040)			1,569				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(184)	(474,341)	2572.74	(10,435)			(1,304)		(5,254)			2,609				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(189)	(486,180)	2572.74	(14,926)			(8,396)		(11,068)			1,866				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/24/2023	05/24/2024	(99)	(408,407)	4115.24	(2,749)			(344)		(38)			687				
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)			(30,692)		(261,777)			36,830				
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)			(30,381)		(286,389)			36,457				
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)			(28,928)		(283,703)			34,713				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2024	(3)	(12,707)	4348.33	(414)			(86)		(606)			104				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024		(1,262)	3200.6	(54)			(11)		(83)			14				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(11)	(35,210)	3200.6	(1,581)			(329)		(2,419)			395				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/25/2024	(41)	(131,836)	3200.6	(5,426)			(1,130)		(8,361)			1,357				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2024	(88)	(227,664)	2580.41	(4,986)			(1,039)		(2,486)			1,246				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2025	(21)	(54,809)	2580.41	(1,672)			(1,010)		(1,200)			209				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2025	(700)	(168,388)	240.51	(5,523)			(3,337)		(5,263)			690				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2024	(255)	(658,630)	2586.63	(14,424)			(3,005)		(6,434)			3,606				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2025	(400)	(1,034,264)	2586.63	(31,545)			(19,058)		(21,507)			3,943				
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)			(3,603)		(25,474)			4,324				
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)			(1,109)		(2,588)			229				
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)			(3,427)		(24,309)			4,112				
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)			(9,240)		(65,615)			11,088				
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)			(30,387)		(301,393)			36,465				
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)			(3,308)		(19,577)			3,969				
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)			(8,454)		(17,374)			1,749				
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)			(57,086)		(501,957)			68,503				
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)			(14,703)		(46,252)			3,042				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(113)	(362,305)	3215.35	(16,589)			(3,456)		(23,924)			4,147				
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)			(7,719)		(48,822)			9,263				
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)			(2,660)		(5,880)			550				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(443)	(106,662)	240.65	(2,496)			(520)		(2,076)			624				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(136)	(32,688)	240.65	(1,069)			(646)		(1,010)			134				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(187)	(483,460)	2590.65	(10,588)			(2,206)		(4,395)			2,647				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(146)	(378,232)	2590.65	(11,536)			(6,970)		(7,598)			1,442				
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)			(39,521)		(414,272)			47,425				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(1,286)	(308,765)	240.19	(7,194)			(1,499)		(6,452)			1,799				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/27/2025	(468)	(112,500)	240.19	(3,667)			(2,216)		(3,609)			458				
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)			(12,088)		(27,380)			14,506				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/27/2025	(228)	(588,614)	2583.92	(17,894)			(10,811)		(12,527)			2,237				
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)			(5,304)		(34,589)			6,364				
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)			(4,604)		(10,193)			952				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/29/2023	06/28/2024	(42)	(184,506)	4396.44	(1,123)			(234)		(78)			281				
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)			(38,947)		(317,137)			46,737				
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)			(39,880)		(359,761)			47,856				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(5)	(15,984)	3236.56	(697)			(145)		(899)			174				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/02/2024	(108)	(348,444)	3236.56	(14,882)			(3,101)		(19,158)			3,721				
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)			(4,700)		(24,361)			5,640				
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)			(21,600)		(190,404)			25,921				
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)			(62,813)		(519,265)			75,375				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(151)	(391,095)	2598.45	(8,565)			(1,784)		(3,044)			2,141				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/30/2025	(70)	(182,742)	2598.45	(5,555)			(3,356)		(3,441)			694				
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)			(7,644)		(44,435)			9,173				
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)			(5,816)		(12,090)			1,203				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(153)	(395,359)	2582.97	(9,054)			(1,886)		(4,075)			2,263				
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)			(2,605)		(5,084)			539				
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)			(4,059)		(21,170)			4,871				
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)			(1,946)		(10,124)			2,336				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(759)	(182,001)	239.73	(4,259)			(887)		(3,842)			1,065				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(198)	(511,527)	2581.25	(11,254)			(2,344)		(4,735)			2,813				
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)			(50,943)		(479,711)			61,131				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(3)	(7,864)	3144.7	(337)			(70)		(662)			84				
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)			(7,486)		(74,466)			8,983				
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)			(19,650)		(57,573)			4,065				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(100)	(257,921)	2585.32	(5,648)			(1,177)		(2,182)			1,412				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/02/2025	(56)	(145,500)	2585.32	(4,467)			(2,699)		(2,979)			558				
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)			(29,091)		(254,082)			34,910				
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)			(24,137)		(248,774)			28,964				
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)			(19,512)		(217,263)			23,415				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(25)	(80,464)	3177.45	(3,202)			(667)		(5,472)			801				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/03/2024	(1)	(4,374)	3177.45	(191)			(40)		(321)			48				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/04/2024	(27)	(84,276)	3177.45	(3,860)			(804)		(6,439)			965				
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)			(3,685)		(28,707)			4,422				
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)			(3,519)		(27,475)			4,223				
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)			(1,239)		(9,684)			1,487				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(683)	(164,084)	240.23	(3,840)			(800)		(3,227)			960				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(90)	(232,861)	2583.81	(5,123)			(1,067)		(2,110)			1,281				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2025	(302)	(780,592)	2583.81	(23,964)			(14,478)		(16,250)			2,996				
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)			(43,954)		(454,829)			52,745				
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)			(1,801)		(14,821)			2,161				
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)			(7,453)		(19,100)			1,542				
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)			(69,073)		(632,508)			82,887				
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)			(4,598)		(36,273)			5,518				
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)			(846)		(2,048)			175				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2024	(345)	(890,815)	2581.91	(19,598)			(4,083)		(8,459)			4,899				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2025	(109)	(281,300)	2581.91	(8,636)			(5,218)		(5,960)			1,079				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	06/07/2023	06/07/2024	(53)	(225,892)	4267.52	(3,953)			(824)		(43)			988				
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)			(87,690)		(820,537)			105,228				
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)			(7,640)		(24,012)			1,581				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(94)	(300,046)	3188.72	(13,274)			(2,765)		(21,367)			3,319				

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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)			(6,032)		(43,393)			7,239				
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)			(8,803)		(20,105)			1,821				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(374)	(89,660)	239.68	(2,098)			(437)		(1,937)			525				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(3,793)	(908,994)	239.68	(29,815)			(18,013)		(29,955)			3,727				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(241)	(620,017)	2574.55	(13,578)			(2,829)		(6,880)			3,395				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(595)	(1,531,301)	2574.55	(46,858)			(28,310)		(34,563)			5,857				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/07/2024	(726)	(1,877,686)	2585.53	(41,121)			(8,567)		(16,623)			10,280				
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)			(47,081)		(407,243)			56,497				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/06/2025		(1,733)	4293.93	(235)			(142)		(487)			29				
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)			(5,079)		(36,192)			6,095				
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)			(7,418)		(16,866)			1,535				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(381)	(91,761)	240.83	(2,138)			(445)		(1,638)			535				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(174)	(448,265)	2581.13	(9,817)			(2,045)		(4,354)			2,454				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/09/2025	(211)	(544,826)	2581.13	(16,672)			(10,072)		(11,658)			2,084				
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)			(53,520)		(478,138)			64,224				
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)			(25,864)		(265,109)			31,037				
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)			(21,929)		(246,479)			26,315				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(44)	(140,847)	3190.02	(6,379)			(1,329)		(10,129)			1,595				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/10/2024	(9)	(29,930)	3190.02	(1,314)			(274)		(2,100)			328				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/11/2024	(2)	(5,154)	3190.02	(227)			(47)		(362)			57				
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)			(1,217)		(8,845)			1,460				

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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)			(4,707)		(34,321)			5,648				
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)			(2,883)		(21,043)			3,460				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2024	(154)	(398,935)	2584.55	(8,737)			(1,820)		(3,724)			2,184				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2025	(169)	(436,500)	2584.55	(13,357)			(8,070)		(9,096)			1,670				
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)			(37,010)		(386,929)			44,412				
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)			(2,237)		(15,789)			2,684				
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)			(5,298)		(12,379)			1,096				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(955)	(230,660)	241.48	(5,397)			(1,124)		(3,744)			1,349				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(500)	(1,289,908)	2581.06	(28,378)			(5,912)		(13,000)			7,094				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2025	(402)	(1,036,433)	2581.06	(31,715)			(19,161)		(22,283)			3,964				
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)			(55,881)		(531,742)			67,058				
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)			(2,826)		(18,048)			3,391				
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)			(27,103)		(58,084)			5,608				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(20)	(4,907)	241.85	(161)			(97)		(136)			20				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(87)	(224,691)	2580.73	(4,921)			(1,025)		(2,292)			1,230				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(188)	(485,000)	2580.73	(14,841)			(8,966)		(10,457)			1,855				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(1,432)	(6,261,731)	4372.59	(330,956)			(68,949)		(629,782)			82,739				
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)			(4,993)		(15,626)			1,033				
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)			(17,075)		(26,441)			1,014				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(1)	(3,814)	4372.59	(129)			(27)		(324)			32				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(50)	(161,757)	3204.4	(7,198)			(1,500)		(10,728)			1,800				

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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)			(3,355)		(21,941)			4,026				
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)			(6,970)		(15,393)			1,442				
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)			(41,890)		(362,370)			50,268				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(26)	(82,432)	3219.67	(2,981)			(621)		(4,071)			745				
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)			(11,433)		(64,674)			13,719				
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)			(8,153)		(16,691)			1,687				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(1,445)	(351,411)	243.19	(8,223)			(1,713)		(4,135)			2,056				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/13/2025	(626)	(152,193)	243.19	(4,992)			(3,016)		(3,738)			624				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(264)	(685,732)	2600.88	(15,018)			(3,129)		(4,566)			3,754				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/13/2025	(194)	(505,728)	2600.88	(15,425)			(9,319)		(9,131)			1,928				
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)			(63,604)		(524,650)			76,325				
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)			(22,444)		(216,882)			26,933				
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)			(67,658)		(647,338)			81,190				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(3)	(8,778)	3221.95	(375)			(78)		(507)			94				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/17/2024	(3)	(9,072)	3221.95	(390)			(81)		(528)			98				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/18/2024	(38)	(121,042)	3221.95	(5,525)			(1,151)		(7,473)			1,381				
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)			(3,936)		(21,947)			4,724				
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)			(1,566)		(3,202)			324				
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)			(4,193)		(23,394)			5,031				
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)			(5,318)		(29,732)			6,382				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(380)	(92,353)	242.73	(2,152)			(448)		(1,191)			538				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(272)	(706,382)	2593.45	(15,470)			(3,223)		(5,542)			3,867				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/16/2025	(284)	(735,820)	2593.45	(22,443)			(13,559)		(14,248)			2,805				
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)			(29,872)		(304,590)			35,846				
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)			(2,946)		(18,572)			3,535				
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)			(6,461)		(14,055)			1,337				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2024	(486)	(1,257,227)	2588.33	(27,533)			(5,736)		(11,415)			6,883				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2025	(388)	(1,004,507)	2588.33	(30,637)			(18,510)		(20,432)			3,830				
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)			(75,394)		(649,903)			90,473				
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)			(1,337)		(3,783)			277				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(79)	(254,195)	3213.09	(11,493)			(2,394)		(16,590)			2,873				
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)			(7,786)		(47,781)			9,343				
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)			(9,575)		(20,054)			1,981				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(1,273)	(307,305)	241.34	(7,191)			(1,498)		(5,244)			1,798				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(367)	(88,494)	241.34	(2,894)			(1,748)		(2,568)			362				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(480)	(1,242,883)	2589.09	(27,219)			(5,671)		(11,182)			6,805				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(478)	(1,238,148)	2589.09	(37,764)			(22,815)		(25,019)			4,720				
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)			(41,448)		(359,854)			49,737				
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)			(5,433)		(35,034)			6,519				
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)			(9,465)		(20,421)			1,958				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/21/2024	(561)	(1,451,920)	2585.98	(31,797)			(6,624)		(13,894)			7,949				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/20/2025	(117)	(303,743)	2585.98	(9,264)			(5,597)		(6,305)			1,158				

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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)			(613)		(2,776)			736				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2025	(219)	(52,500)	239.76	(1,722)			(1,040)		(1,739)			215				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(112)	(289,202)	2582.97	(6,334)			(1,319)		(2,934)			1,583				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2025	(3)	(8,730)	2582.97	(266)			(161)		(187)			33				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	07/20/2023	04/05/2024	(102)	(415,800)	4090.38	(67,126)			(3,729)		(118,654)			22,375				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/25/2023	12/20/2024	(10,063)	(3,429,498)	340.8	(87,247)			(43,623)		(99,204)			15,397				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2024	(232)	(602,070)	2590.58	(13,185)			(3,846)		(5,636)			3,296				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2025	(140)	(361,485)	2590.58	(10,989)			(7,097)		(7,312)			1,374				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2024	(1,097)	(4,888,483)	4455.59	(286,526)			(83,570)		(513,095)			71,631				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2024	(6)	(18,355)	3238.85	(894)			(261)		(1,145)			223				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2024	(120)	(217,043)	1813.74	(4,646)			(1,355)		(4,927)			1,162				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2025	(86)	(155,333)	1813.74	(4,703)			(3,037)		(5,369)			588				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(1,130)	(5,027,013)	4446.82	(268,018)			(78,172)		(497,425)			67,004				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/03/2025	(55)	(243,505)	4446.82	(27,004)			(17,440)		(42,226)			3,376				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2028	(84)	(374,902)	4446.82	(63,972)			(54,909)		(81,276)			3,199				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(134)	(433,527)	3231.92	(18,999)			(5,541)		(25,175)			4,750				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(393)	(711,696)	1809.34	(15,159)			(4,421)		(17,575)			3,790				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(668)	(160,755)	240.64	(3,762)			(1,097)		(3,188)			940				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(88)	(228,052)	2581.85	(4,994)			(1,457)		(2,530)			1,249				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/03/2025	(28)	(71,572)	2581.85	(2,176)			(1,405)		(1,559)			272				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(1,400)	(334,248)	238.72	(7,788)			(2,271)		(8,708)			1,947				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(235)	(602,040)	2560.15	(13,185)			(3,846)		(9,583)			3,296				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/03/2025	(320)	(818,874)	2560.15	(24,730)			(15,971)		(21,308)			3,091				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(1,912)	(8,436,527)	4411.59	(458,849)			(133,831)		(789,824)			114,712				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(51)	(164,795)	3223.3	(7,794)			(2,273)		(10,829)			1,949				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(599)	(1,080,716)	1804.25	(22,911)			(6,682)		(29,158)			5,728				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/03/2025	(302)	(545,485)	1804.25	(16,092)			(10,393)		(20,722)			2,011				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/07/2025	(994)	(237,861)	239.18	(7,754)			(5,008)		(8,319)			969				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/05/2024	(332)	(847,530)	2552.59	(18,476)			(5,389)		(15,130)			4,619				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/07/2025	(25)	(63,971)	2552.59	(1,945)			(1,256)		(1,772)			243				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/05/2024	(1,412)	(6,210,736)	4398.95	(273,865)			(79,877)		(465,337)			68,466				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/08/2024	(633)	(2,786,644)	4398.95	(96,689)			(28,201)		(171,695)			24,172				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/09/2024	(596)	(2,622,443)	4398.95	(113,310)			(33,049)		(222,006)			28,327				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/05/2024	(23)	(75,326)	3222.06	(3,379)			(986)		(4,764)			845				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/08/2024	(11)	(36,680)	3222.06	(1,587)			(463)		(2,248)			397				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/09/2024	(8)	(25,769)	3222.06	(1,118)			(326)		(1,583)			280				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/05/2024	(922)	(1,662,771)	1803.3	(35,084)			(10,233)		(45,589)			8,771				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/07/2025	(862)	(1,553,975)	1803.3	(45,842)			(29,606)		(59,728)			5,730				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/08/2024	(390)	(702,588)	1803.3	(14,825)			(4,324)		(19,347)			3,706				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/09/2024	(325)	(585,283)	1803.3	(12,349)			(3,602)		(16,140)			3,087				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2024	(100)	(256,743)	2564.98	(5,623)			(1,640)		(3,847)			1,406				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2025	(23)	(57,828)	2564.98	(1,758)			(1,135)		(1,456)			220				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2024	(726)	(3,200,895)	4409.53	(189,643)			(55,313)		(355,718)			47,411				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2024	(316)	(571,404)	1807.9	(12,171)			(3,550)		(14,596)			3,043				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2025	(120)	(217,195)	1807.9	(6,561)			(4,237)		(7,996)			820				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(646)	(155,363)	240.58	(3,635)			(1,060)		(3,152)			909				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2025	(632)	(152,147)	240.58	(4,975)			(3,213)		(4,775)			622				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(159)	(410,895)	2582.13	(8,999)			(2,625)		(4,657)			2,250				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2025	(34)	(87,300)	2582.13	(2,654)			(1,714)		(1,912)			332				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(1,318)	(5,852,883)	4439.26	(283,833)			(82,785)		(483,150)			70,958				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(3)	(10,393)	3244.72	(489)			(143)		(616)			122				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(384)	(697,474)	1814.94	(14,786)			(4,313)		(15,743)			3,697				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2025	(16)	(29,100)	1814.94	(876)			(566)		(999)			109				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/12/2024	(73)	(190,659)	2597.34	(4,175)			(1,218)		(1,650)			1,044				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/11/2025	(46)	(120,386)	2597.34	(3,672)			(2,371)		(2,317)			459				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/12/2024	(1,124)	(5,025,664)	4472.16	(241,047)			(70,306)		(419,912)			60,262				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/11/2025	(47)	(208,113)	4472.16	(17,736)			(11,454)		(28,201)			2,217				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/12/2024	(57)	(184,462)	3248.53	(8,444)			(2,463)		(10,559)			2,111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/12/2024	(553)	(1,004,756)	1816.81	(21,415)			(6,246)		(21,954)			5,354				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/11/2025	(47)	(85,151)	1816.81	(2,577)			(1,664)		(2,869)			322				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/12/2024	(562)	(1,466,842)	2610.06	(32,124)			(9,369)		(9,913)			8,031				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/11/2025	(178)	(463,363)	2610.06	(14,133)			(9,127)		(7,976)			1,767				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/12/2024	(637)	(2,874,536)	4510.04	(133,315)			(38,883)		(230,267)			33,329				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/12/2024	(842)	(1,529,902)	1818.04	(32,616)			(9,513)		(32,668)			8,154				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/11/2025	(141)	(256,852)	1818.04	(7,797)			(5,035)		(8,546)			975				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/14/2025	(724)	(176,041)	242.99	(5,774)			(3,729)		(4,528)			722				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/12/2024	(52)	(135,652)	2593.53	(2,971)			(866)		(1,260)			743				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/15/2024	(80)	(206,612)	2593.53	(4,525)			(1,320)		(1,949)			1,131				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/14/2025	(157)	(407,944)	2593.53	(12,442)			(8,036)		(8,141)			1,555				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/12/2024	(805)	(3,627,692)	4505.42	(159,978)			(46,660)		(266,175)			39,995				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/15/2024	(779)	(3,507,632)	4505.42	(155,522)			(45,361)		(282,299)			38,881				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/16/2024	(619)	(2,788,998)	4505.42	(113,492)			(33,102)		(200,040)			28,373				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/15/2024	(91)	(296,622)	3248.16	(12,661)			(3,693)		(16,046)			3,165				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/12/2024	(551)	(1,000,726)	1816.07	(21,313)			(6,216)		(22,168)			5,328				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/14/2025	(89)	(162,094)	1816.07	(4,921)			(3,178)		(5,514)			615				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/15/2024	(1,230)	(2,233,860)	1816.07	(47,762)			(13,931)		(49,797)			11,941				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/16/2024	(315)	(571,292)	1816.07	(12,232)			(3,568)		(12,762)			3,058				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2024	(635)	(154,423)	243.06	(3,614)			(1,054)		(2,145)			903				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2024	(1)	(2,910)	2597.22	(64)			(19)		(26)			16				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2025	(385)	(1,000,276)	2597.22	(30,508)			(19,703)		(19,401)			3,814				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2024	(649)	(2,937,496)	4522.79	(158,442)			(46,212)		(285,632)			39,611				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2024	(305)	(553,543)	1816.56	(11,790)			(3,439)		(12,280)			2,948				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2025	(58)	(106,076)	1816.56	(3,150)			(2,035)		(3,599)			394				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(294)	(71,688)	243.6	(1,677)			(489)		(910)			419				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2025	(3,347)	(815,368)	243.6	(26,744)			(17,272)		(19,963)			3,343				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(581)	(1,513,528)	2607.08	(33,146)			(9,668)		(11,271)			8,287				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2025	(542)	(1,414,120)	2607.08	(43,131)			(27,855)		(25,205)			5,391				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(1,312)	(5,975,808)	4554.98	(317,120)			(92,493)		(534,628)			79,280				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(51)	(165,832)	3255.52	(7,580)			(2,211)		(9,252)			1,895				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(284)	(516,289)	1819.14	(10,945)			(3,192)		(10,945)			2,736				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2025	(606)	(1,102,297)	1819.14	(32,848)			(21,215)		(36,453)			4,106				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(500)	(121,716)	243.67	(2,848)			(831)		(1,533)			712				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/18/2025	(304)	(74,097)	243.67	(2,423)			(1,565)		(1,803)			303				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(470)	(1,228,409)	2615.14	(26,902)			(7,846)		(7,862)			6,726				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/18/2025	(216)	(564,386)	2615.14	(17,214)			(11,117)		(9,365)			2,152				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(1,104)	(5,040,663)	4565.72	(242,658)			(70,775)		(407,535)			60,664				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/18/2025	(65)	(295,004)	4565.72	(24,095)			(15,561)		(33,810)			3,012				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(2)	(7,317)	4565.72	(264)			(77)		(372)			66				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(74)	(241,104)	3261.1	(10,450)			(3,048)		(12,304)			2,612				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(527)	(960,787)	1822	(20,561)			(5,997)		(19,346)			5,140				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/18/2025	(219)	(398,607)	1822	(12,078)			(7,800)		(12,801)			1,510				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/18/2025	(79)	(19,200)	242.86	(628)			(405)		(501)			78				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/19/2024	(375)	(977,241)	2604.99	(21,402)			(6,242)		(7,618)			5,350				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/18/2025	(213)	(555,547)	2604.99	(16,889)			(10,907)		(10,085)			2,111				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/19/2024	(781)	(3,543,835)	4534.87	(150,009)			(43,753)		(244,868)			37,502				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/19/2024	(836)	(1,527,734)	1826.92	(32,388)			(9,446)		(27,959)			8,097				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/18/2025	(73)	(134,158)	1826.92	(4,038)			(2,608)		(4,093)			505				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/19/2024	(117)	(304,245)	2602.6	(6,663)			(1,943)		(2,481)			1,666				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/21/2025	(23)	(59,317)	2602.6	(1,803)			(1,165)		(1,103)			225				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/19/2024	(712)	(3,230,371)	4536.34	(128,966)			(37,615)		(206,699)			32,242				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/22/2024	(356)	(1,615,018)	4536.34	(68,135)			(19,873)		(119,555)			17,034				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/23/2024	(656)	(2,976,086)	4536.34	(151,030)			(44,050)		(281,613)			37,757				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/19/2024	(32)	(106,079)	3274.05	(4,676)			(1,364)		(5,122)			1,169				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/22/2024	(11)	(34,596)	3274.05	(1,550)			(452)		(1,711)			387				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/23/2024	(10)	(33,374)	3274.05	(1,619)			(472)		(1,811)			405				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/19/2024	(526)	(961,044)	1828.71	(20,470)			(5,970)		(16,971)			5,118				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/21/2025	(191)	(349,850)	1828.71	(10,426)			(6,733)		(10,501)			1,303				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/22/2024	(529)	(966,876)	1828.71	(20,594)			(6,007)		(17,220)			5,149				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/23/2024	(421)	(770,730)	1828.71	(16,494)			(4,811)		(13,765)			4,123				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2024	(1,005)	(244,098)	242.99	(5,712)			(1,666)		(3,517)			1,428				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2025	(625)	(151,846)	242.99	(4,965)			(3,207)		(3,940)			621				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2024	(664)	(1,728,285)	2603.62	(37,849)			(11,039)		(14,213)			9,462				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2025	(478)	(1,244,124)	2603.62	(37,946)			(24,507)		(23,013)			4,743				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2024	(808)	(3,680,680)	4554.64	(192,320)			(56,093)		(332,685)			48,080				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2024	(487)	(891,805)	1830.32	(19,047)			(5,555)		(15,469)			4,762				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2025	(100)	(183,901)	1830.32	(5,571)			(3,598)		(5,440)			696				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2025	(648)	(157,500)	243.19	(5,135)			(3,316)		(4,021)			642				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2024	(1,019)	(2,648,712)	2600.13	(58,007)			(16,919)		(23,328)			14,502				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2025	(359)	(932,988)	2600.13	(28,363)			(18,318)		(17,804)			3,545				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2024	(1,072)	(4,894,668)	4567.46	(230,933)			(67,355)		(376,042)			57,733				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2024	(14)	(46,757)	3282.35	(2,264)			(660)		(2,353)			566				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2024	(498)	(912,677)	1832.29	(19,531)			(5,697)		(15,260)			4,883				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2025	(641)	(1,174,922)	1832.29	(35,600)			(22,992)		(34,067)			4,450				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(2,066)	(503,594)	243.72	(11,734)			(3,422)		(6,462)			2,933				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/25/2025	(384)	(93,570)	243.72	(3,050)			(1,970)		(2,282)			381				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(315)	(821,424)	2609.38	(17,989)			(5,247)		(6,139)			4,497				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/25/2025	(135)	(352,832)	2609.38	(10,726)			(6,927)		(6,214)			1,341				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(1,892)	(8,638,197)	4566.75	(428,515)			(124,984)		(702,008)			107,129				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/25/2025	(25)	(114,495)	4566.75	(9,978)			(6,444)		(14,442)			1,247				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(68)	(224,503)	3286.17	(10,253)			(2,990)		(10,485)			2,563				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(557)	(1,021,762)	1834.16	(21,860)			(6,376)		(16,496)			5,465				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/25/2025	(45)	(83,077)	1834.16	(2,518)			(1,626)		(2,361)			315				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/26/2024	(825)	(3,744,178)	4537.41	(155,437)			(45,336)		(257,599)			38,859				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/26/2024	(11)	(34,645)	3272.45	(1,690)			(493)		(1,912)			423				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/26/2024	(451)	(823,451)	1826.23	(17,617)			(5,138)		(15,561)			4,404				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/25/2025	(33)	(59,958)	1826.23	(1,817)			(1,174)		(1,853)			227				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/26/2024	(200)	(517,976)	2590.91	(11,344)			(3,309)		(5,384)			2,836				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/25/2025	(57)	(147,036)	2590.91	(4,470)			(2,887)		(3,034)			559				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(96)	(23,478)	243.59	(547)			(160)		(308)			137				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(153)	(396,634)	2600.26	(8,647)			(2,522)		(3,503)			2,162				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/28/2025	(4)	(10,600)	2600.26	(322)			(208)		(203)			40				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(702)	(3,216,112)	4582.23	(105,958)			(30,904)		(162,153)			26,489				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/29/2024	(586)	(2,686,146)	4582.23	(100,018)			(29,172)		(161,470)			25,005				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/30/2024	(632)	(2,894,361)	4582.23	(121,734)			(35,506)		(203,033)			30,433				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(3)	(10,263)	3281.55	(444)			(130)		(468)			111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(541)	(989,696)	1831.04	(21,278)			(6,206)		(17,020)			5,320				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/28/2025	(83)	(151,236)	1831.04	(4,537)			(2,930)		(4,455)			567				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/29/2024	(818)	(1,497,067)	1831.04	(32,187)			(9,388)		(25,968)			8,047				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/30/2024	(418)	(765,036)	1831.04	(16,448)			(4,797)		(13,308)			4,112				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2025	(248)	(60,375)	243.75	(1,974)			(1,275)		(1,477)			247				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2024	(158)	(411,130)	2603.74	(9,004)			(2,626)		(3,499)			2,251				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2025	(123)	(321,042)	2603.74	(9,760)			(6,303)		(5,979)			1,220				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2024	(698)	(3,203,275)	4588.96	(165,333)			(48,222)		(281,279)			41,333				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2024	(19)	(62,583)	3281.25	(3,058)			(892)		(3,333)			765				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2024	(318)	(581,087)	1830.04	(12,472)			(3,638)		(10,337)			3,118				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2025	(135)	(247,350)	1830.04	(7,527)			(4,861)		(7,382)			941				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(91)	(33,900)	98	(371)			(108)		(306)			93				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	04/08/2024	(93)	(383,345)	4105.02	(48,417)					(107,753)			17,292				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	05/03/2024	(71)	(291,175)	4090.75	(39,347)			(2,459)		(83,989)			14,755				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	05/06/2024	(110)	(454,062)	4136.25	(56,894)			(3,556)		(124,732)			21,335				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	05/10/2024	(98)	(405,500)	4137.64	(51,043)			(3,190)		(111,406)			19,141				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	(52)	(230,000)	4404.33	(4,037)			(1,514)		(183)			1,009				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(40)	(5,567)	100	(140)			(52)		(132)			35				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(62)	(5,718)	98	(92)			(34)		(55)			23				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(911)	(4,169,438)	4576.73	(248,343)			(93,129)		(434,999)			62,086				

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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	08/01/2023	08/01/2024	(7)	(23,639)	3278.88	(1,112)			(417)		(1,225)			278				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(603)	(1,103,201)	1828.44	(23,829)			(8,936)		(20,295)			5,957				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2025	(266)	(486,587)	1828.44	(14,744)			(10,136)		(14,778)			1,843				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(591)	(143,287)	242.51	(3,353)			(1,257)		(2,287)			838				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(85)	(220,909)	2597.12	(4,838)			(1,814)		(2,121)			1,209				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2025	(4)	(9,474)	2597.12	(288)			(198)		(187)			36				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(408)	(98,392)	241.07	(2,302)			(863)		(1,952)			576				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/01/2025	(866)	(208,867)	241.07	(6,809)			(4,681)		(6,395)			851				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(267)	(692,019)	2589.95	(15,155)			(5,683)		(7,525)			3,789				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/01/2025	(189)	(490,763)	2589.95	(14,919)			(10,257)		(10,280)			1,865				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(2,060)	(9,296,400)	4513.39	(443,227)			(166,210)		(736,347)			110,807				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/01/2025	(73)	(327,780)	4513.39	(26,071)			(17,924)		(38,737)			3,259				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(73)	(238,228)	3275.52	(11,099)			(4,162)		(12,480)			2,775				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(567)	(1,035,204)	1826.3	(22,360)			(8,385)		(19,884)			5,590				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/01/2025	(238)	(435,198)	1826.3	(13,143)			(9,036)		(13,515)			1,643				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2023	08/01/2025	(95)	(246,022)	2583.09	(7,479)			(5,142)		(5,453)			935				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2023	08/02/2024	(1,188)	(5,348,586)	4501.89	(239,301)			(89,738)		(386,927)			59,825				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2023	08/02/2024	(22)	(72,850)	3268	(3,286)			(1,232)		(3,857)			822				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2023	08/02/2024	(870)	(1,585,860)	1821.83	(34,096)			(12,786)		(33,081)			8,524				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(1,512)	(6,771,759)	4478.03	(235,581)			(88,343)		(372,790)			58,895				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/05/2024	(642)	(2,873,718)	4478.03	(110,198)			(41,324)		(194,547)			27,550				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/06/2024	(831)	(3,722,154)	4478.03	(192,133)			(72,050)		(369,294)			48,033				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(16)	(53,786)	3260.15	(2,315)			(868)		(2,852)			579				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/05/2024	(100)	(325,494)	3260.15	(12,976)			(4,866)		(15,925)			3,244				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/06/2024	(164)	(533,471)	3260.15	(23,121)			(8,670)		(28,608)			5,780				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(529)	(960,696)	1817.17	(20,569)			(7,713)		(21,773)			5,142				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/04/2025	(67)	(121,410)	1817.17	(3,699)			(2,543)		(4,146)			462				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/05/2024	(435)	(790,978)	1817.17	(17,002)			(6,376)		(18,031)			4,251				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/06/2024	(473)	(860,040)	1817.17	(18,513)			(6,942)		(19,643)			4,628				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(994)	(239,747)	241.13	(5,586)			(2,095)		(4,715)			1,397				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/04/2025	(941)	(227,022)	241.13	(7,424)			(5,104)		(6,932)			928				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(226)	(586,532)	2591.97	(12,845)			(4,817)		(6,168)			3,211				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/04/2025	(257)	(667,320)	2591.97	(20,353)			(13,993)		(13,786)			2,544				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2023	08/07/2024	(442)	(1,997,053)	4518.44	(121,731)			(45,649)		(224,777)			30,433				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2023	08/07/2024	(8)	(27,075)	3275.01	(1,315)			(493)		(1,521)			329				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2023	08/07/2024	(182)	(331,395)	1824.64	(7,120)			(2,670)		(6,643)			1,780				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(137)	(32,918)	240.97	(770)			(289)		(671)			193				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(82)	(213,036)	2594.02	(4,665)			(1,750)		(2,220)			1,166				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2025	(89)	(230,208)	2594.02	(7,021)			(4,827)		(4,694)			878				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(765)	(3,443,861)	4499.38	(210,049)			(78,768)		(372,375)			52,512				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(11)	(35,070)	3264.36	(1,578)			(592)		(1,927)			395				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(173)	(315,091)	1818.43	(6,869)			(2,576)		(7,069)			1,717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2025	(16)	(28,724)	1818.43	(873)			(600)		(971)			109				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(1,637)	(394,135)	240.82	(9,223)			(3,459)		(8,216)			2,306				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/08/2025	(281)	(67,698)	240.82	(2,214)			(1,522)		(2,125)			277				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(619)	(1,604,315)	2590.61	(35,134)			(13,175)		(17,736)			8,784				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/08/2025	(160)	(413,792)	2590.61	(12,621)			(8,677)		(8,679)			1,578				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(304)	(72,199)	237.32	(1,682)			(631)		(2,335)			421				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(205)	(522,688)	2544.54	(11,447)			(4,293)		(11,289)			2,862				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/19/2024	(185)	(470,905)	2544.54	(10,313)			(3,867)		(10,219)			2,578				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/18/2025	(249)	(633,600)	2544.54	(19,261)			(13,242)		(19,168)			2,408				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2024	(1,052)	(4,627,571)	4399.77	(239,642)			(89,866)		(439,214)			59,910				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2024	(14)	(43,555)	3223.84	(1,839)			(690)		(2,822)			460				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2024	(576)	(1,032,640)	1792.33	(22,284)			(8,357)		(35,306)			5,571				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2025	(261)	(468,506)	1792.33	(14,313)			(9,840)		(20,445)			1,789				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(1,634)	(7,300,199)	4467.71	(322,696)			(121,011)		(534,838)			80,674				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/08/2025	(68)	(303,841)	4467.71	(31,630)			(21,746)		(49,061)			3,954				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(102)	(332,982)	3263.92	(15,273)			(5,727)		(18,717)			3,818				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(786)	(1,428,778)	1817.91	(31,290)			(11,734)		(32,406)			7,823				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/08/2025	(24)	(44,021)	1817.91	(1,347)			(926)		(1,496)			168				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/09/2024	(605)	(2,702,473)	4468.83	(94,106)			(35,290)		(155,644)			23,526				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/09/2024	(390)	(708,374)	1815.35	(15,301)			(5,738)		(16,783)			3,825				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/09/2024	(321)	(77,221)	240.69	(1,799)			(675)		(1,639)			450				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/09/2024	(114)	(294,373)	2583.76	(6,447)			(2,418)		(3,626)			1,612				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/08/2025	(111)	(287,161)	2583.76	(8,758)			(6,021)		(6,371)			1,095				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/09/2024	(1,000)	(4,464,188)	4464.05	(181,746)			(68,155)		(290,141)			45,436				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/12/2024	(432)	(1,928,447)	4464.05	(62,643)			(23,491)		(102,360)			15,661				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/13/2024	(310)	(1,384,375)	4464.05	(77,373)			(29,015)		(153,746)			19,343				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/13/2024	(1)	(2,657)	3262.39	(132)			(50)		(162)			33				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/09/2024	(507)	(920,238)	1816.5	(19,969)			(7,488)		(21,382)			4,992				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/11/2025	(144)	(261,275)	1816.5	(7,838)			(5,389)		(9,025)			980				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/12/2024	(905)	(1,644,022)	1816.5	(35,675)			(13,378)		(38,411)			8,919				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/12/2025	(5)	(8,645)	1816.5	(259)			(178)		(299)			32				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/13/2024	(397)	(720,602)	1816.5	(15,637)			(5,864)		(16,867)			3,909				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/09/2024	(715)	(171,722)	240.12	(4,001)			(1,500)		(3,933)			1,000				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/09/2024	(144)	(372,035)	2577.6	(8,148)			(3,055)		(5,035)			2,037				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/11/2025	(57)	(147,536)	2577.6	(4,485)			(3,084)		(3,449)			561				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(936)	(4,201,302)	4489.72	(213,492)			(80,059)		(365,184)			53,373				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(3)	(11,171)	3260.76	(509)			(191)		(636)			127				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(425)	(770,910)	1814.78	(16,806)			(6,302)		(18,604)			4,201				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2025	(80)	(145,500)	1814.78	(4,438)			(3,051)		(5,122)			555				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(190)	(45,640)	239.73	(1,068)			(400)		(1,109)			267				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(353)	(907,635)	2573.31	(19,877)			(7,454)		(13,277)			4,969				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2025	(424)	(1,092,009)	2573.31	(33,197)			(22,823)		(26,475)			4,150				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2024	(662)	(2,935,738)	4437.86	(162,465)			(60,924)		(283,898)			40,616				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2025	(52)	(230,949)	4437.86	(12,425)			(8,542)		(16,570)			1,553				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2024	(331)	(597,736)	1804.27	(13,031)			(4,886)		(17,076)			3,258				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2025	(823)	(1,485,056)	1804.27	(45,294)			(31,140)		(57,876)			5,662				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2024	(947)	(225,996)	238.58	(5,288)			(1,983)		(6,328)			1,322				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2025	(268)	(64,000)	238.58	(2,093)			(1,439)		(2,395)			262				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2024	(357)	(912,626)	2557.58	(19,987)			(7,495)		(16,645)			4,997				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2025	(361)	(923,224)	2557.58	(28,066)			(19,295)		(25,295)			3,508				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/16/2024	(922)	(4,027,786)	4370.36	(174,713)			(65,517)		(302,113)			43,678				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/16/2024	(60)	(195,264)	3227.97	(9,353)			(3,507)		(13,643)			2,338				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/16/2024	(364)	(654,027)	1795.71	(14,258)			(5,347)		(21,224)			3,564				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/15/2025	(4)	(6,790)	1795.71	(206)			(141)		(287)			26				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/16/2024	(76)	(193,095)	2539.41	(4,229)			(1,586)		(4,440)			1,057				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/15/2025	(64)	(163,235)	2539.41	(4,946)			(3,400)		(5,117)			618				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(806)	(3,521,296)	4369.71	(113,682)			(42,631)		(186,956)			28,420				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/19/2024	(393)	(1,716,082)	4369.71	(61,789)			(23,171)		(112,816)			15,447				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/20/2024	(570)	(2,490,188)	4369.71	(105,889)			(39,708)		(203,818)			26,472				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(668)	(1,200,463)	1796.67	(26,170)			(9,814)		(38,425)			6,543				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/18/2025	(186)	(333,767)	1796.67	(9,980)			(6,861)		(13,982)			1,247				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/19/2024	(673)	(1,209,614)	1796.67	(26,370)			(9,889)		(38,841)			6,592				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/20/2024	(198)	(355,563)	1796.67	(7,751)			(2,907)		(11,429)			1,938				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(19)	(60,083)	3230.19	(2,707)			(1,015)		(4,012)			677				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/19/2024	(14)	(45,247)	3230.19	(1,968)			(738)		(2,934)			492				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/20/2024	(1)	(2,587)	3230.19	(127)			(47)		(187)			32				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2025	(677)	(160,446)	237.03	(5,231)			(3,596)		(6,733)			654				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2024	(83)	(211,272)	2538.23	(4,627)			(1,735)		(4,961)			1,157				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2025	(219)	(555,783)	2538.23	(16,896)			(11,616)		(17,632)			2,112				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2024	(442)	(1,938,438)	4387.55	(115,995)			(43,498)		(227,261)			28,999				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2024	(272)	(486,373)	1791.13	(10,652)			(3,994)		(16,920)			2,663				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2025	(41)	(73,852)	1791.13	(2,216)			(1,523)		(3,259)			277				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2024	(356)	(84,338)	237.05	(1,965)			(737)		(2,824)			491				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2024	(278)	(703,696)	2529.86	(15,411)			(5,779)		(18,224)			3,853				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2025	(273)	(691,201)	2529.86	(20,943)			(14,399)		(23,285)			2,618				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(1,403)	(6,222,278)	4436.01	(303,728)			(113,898)		(527,320)			75,932				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/22/2025	(16)	(72,208)	4436.01	(4,822)			(3,315)		(7,058)			603				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2028	(35)	(154,751)	4436.01	(28,552)			(24,983)		(33,422)			1,428				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(113)	(365,775)	3232.35	(15,979)			(5,992)		(23,560)			3,995				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(364)	(654,659)	1796.52	(14,337)			(5,376)		(21,154)			3,584				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(842)	(3,709,079)	4404.33	(162,509)			(60,941)		(292,312)			40,627				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/23/2024	(974)	(4,264,051)	4376.31	(173,322)			(64,996)		(306,790)			43,331				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/23/2024	(440)	(788,044)	1791.11	(17,179)			(6,442)		(27,446)			4,295				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/22/2025	(34)	(60,999)	1791.11	(1,848)			(1,271)		(2,692)			231				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/15/2025	(29)	(128,860)	4404.33	(12,422)			(8,540)		(20,911)			1,553				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(29)	(6,866)	238.73	(161)			(60)		(191)			40				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/22/2025	(20)	(4,698)	238.73	(153)			(105)		(174)			19				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(164)	(418,313)	2543.81	(9,161)			(3,435)		(9,215)			2,290				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/22/2025	(261)	(663,607)	2543.81	(20,174)			(13,869)		(20,231)			2,522				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/22/2025	(403)	(96,000)	237.93	(3,130)			(2,152)		(3,780)			391				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/23/2024	(85)	(216,561)	2536.08	(4,743)			(1,779)		(5,229)			1,186				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(1)	(6,112)	4404.33	(64)			(24)		(87)			16				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(111)	(360,875)	3237.9	(16,682)			(6,256)		(23,469)			4,170				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(320)	(575,895)	1801.51	(12,670)			(4,751)		(17,173)			3,167				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/15/2025	(435)	(784,312)	1801.51	(23,922)			(16,446)		(31,368)			2,990				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/22/2025	(152)	(385,465)	2536.08	(11,680)			(8,030)		(12,425)			1,460				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/23/2024	(1,168)	(5,147,452)	4405.71	(181,207)			(67,953)		(289,669)			45,302				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/26/2024	(800)	(3,523,875)	4405.71	(121,784)			(45,669)		(212,548)			30,446				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/27/2024	(541)	(2,383,456)	4405.71	(92,426)			(34,660)		(170,743)			23,106				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/26/2024	(24)	(78,949)	3232.96	(3,584)			(1,344)		(5,130)			896				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/27/2024	(87)	(279,843)	3232.96	(13,768)			(5,163)		(19,545)			3,442				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/23/2024	(605)	(1,087,198)	1796.32	(23,592)			(8,847)		(35,230)			5,898				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/25/2025	(405)	(727,500)	1796.32	(22,116)			(15,205)		(30,684)			2,765				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/26/2024	(336)	(604,073)	1796.32	(13,048)			(4,893)		(19,635)			3,262				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/27/2024	(177)	(317,308)	1796.32	(6,886)			(2,582)		(10,324)			1,721				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(93)	(235,817)	2548.14	(5,164)			(1,937)		(4,869)			1,291				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/15/2025	(287)	(730,481)	2548.14	(22,207)			(15,267)		(21,481)			2,776				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2023	08/28/2024	(585)	(2,593,989)	4433.31	(123,465)			(46,299)		(234,307)			30,866				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2023	08/28/2024	(312)	(561,940)	1800.62	(12,250)			(4,594)		(17,219)			3,063				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/30/2024	(838)	(3,779,342)	4507.66	(134,282)			(50,356)		(224,679)			33,570				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/30/2024	(7)	(21,754)	3254.69	(959)			(360)		(1,279)			240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/30/2024	(980)	(1,770,649)	1806.76	(38,170)			(14,314)		(49,688)			9,542				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/30/2024	(52)	(133,078)	2563.44	(2,914)			(1,093)		(2,317)			729				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2023	08/28/2024	(145)	(369,726)	2544.05	(8,097)			(3,036)		(8,182)			2,024				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2023	08/28/2025	(124)	(316,578)	2544.05	(9,592)			(6,595)		(9,668)			1,199				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/23/2024	(663)	(157,922)	238.12	(3,680)			(1,380)		(4,707)			920				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/23/2024	(206)	(523,230)	2534.65	(11,406)			(4,277)		(12,844)			2,852				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/25/2025	(20)	(50,688)	2534.65	(1,536)			(1,056)		(1,653)			192				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2024	(727)	(3,271,186)	4497.63	(169,767)			(63,663)		(285,004)			42,442				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2024	(186)	(336,067)	1808.95	(7,326)			(2,747)		(9,110)			1,832				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2025	(63)	(114,201)	1808.95	(3,415)			(2,348)		(4,293)			427				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2024	(804)	(192,817)	239.88	(4,493)			(1,685)		(4,704)			1,123				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2025	(1,590)	(381,369)	239.88	(12,433)			(8,547)		(13,048)			1,554				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2024	(213)	(544,926)	2560.52	(11,934)			(4,475)		(9,837)			2,983				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2025	(290)	(743,799)	2560.52	(22,611)			(15,545)		(20,125)			2,826				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/29/2025	(161)	(291,000)	1806.76	(8,893)			(6,114)		(11,169)			1,112				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(1,578)	(7,124,858)	4514.87	(317,095)			(118,911)		(532,856)			79,274				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/29/2025	(22)	(97,988)	4514.87	(5,321)			(3,658)		(6,873)			665				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(114)	(370,320)	3260.72	(15,681)			(5,880)		(20,248)			3,920				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(745)	(1,348,663)	1810.38	(29,671)			(11,126)		(35,817)			7,418				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/29/2025	(203)	(367,635)	1810.38	(11,286)			(7,759)		(13,634)			1,411				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(333)	(79,874)	239.89	(1,869)			(701)		(1,949)			467				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/29/2025	(131)	(31,500)	239.89	(1,030)			(708)		(1,077)			129				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(278)	(712,075)	2561.77	(15,594)			(5,848)		(12,673)			3,899				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/29/2025	(226)	(579,721)	2561.77	(17,624)			(12,116)		(15,538)			2,203				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(31)	(7,518)	239.51	(175)			(80)		(192)			44				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(145)	(372,353)	2565.91	(8,155)			(3,737)		(6,276)			2,039				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/29/2025	(189)	(484,091)	2565.91	(14,716)			(10,731)		(12,573)			1,840				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(587)	(2,622,960)	4465.48	(137,542)			(63,040)		(242,441)			34,386				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/05/2025	(4)	(17,921)	4465.48	(2,536)			(1,849)		(4,458)			317				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024		(1,844)	4465.48	(66)			(30)		(147)			17				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(13)	(40,820)	3230.99	(1,834)			(841)		(2,762)			459				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(124)	(221,780)	1791.97	(4,783)			(2,192)		(7,731)			1,196				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/05/2025	(58)	(103,220)	1791.97	(3,147)			(2,295)		(4,551)			393				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(604)	(143,644)	237.81	(3,347)			(1,534)		(4,494)			837				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(281)	(713,031)	2537.77	(15,615)			(7,157)		(17,187)			3,904				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/05/2025	(306)	(775,467)	2537.77	(23,497)			(17,133)		(24,883)			2,937				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/06/2024	(1,069)	(4,763,965)	4457.49	(185,044)			(84,812)		(298,068)			46,261				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/09/2024	(420)	(1,872,026)	4457.49	(61,072)			(27,991)		(100,812)			15,268				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/10/2024	(507)	(2,260,416)	4457.49	(82,616)			(37,866)		(145,658)			20,654				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/09/2024	(95)	(308,097)	3230.62	(14,289)			(6,549)		(21,542)			3,572				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/06/2024	(686)	(1,228,372)	1791.22	(26,656)			(12,217)		(43,248)			6,664				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/08/2025	(69)	(123,675)	1791.22	(3,686)			(2,687)		(5,497)			461				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/09/2024	(321)	(574,698)	1791.22	(12,471)			(5,716)		(20,286)			3,118				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/10/2024	(449)	(804,606)	1791.22	(17,540)			(8,039)		(28,427)			4,385				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/06/2024	(475)	(2,112,962)	4451.14	(97,951)			(44,894)		(171,561)			24,488				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/06/2024	(496)	(1,256,493)	2532.83	(27,392)			(12,554)		(32,012)			6,848				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/06/2024	(509)	(912,478)	1792.9	(19,892)			(9,117)		(31,415)			4,973				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/05/2025	(9)	(16,501)	1792.9	(503)			(367)		(722)			63				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/08/2025	(194)	(490,560)	2532.83	(14,913)			(10,874)		(16,324)			1,864				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/06/2024	(1,009)	(239,931)	237.87	(5,590)			(2,562)		(7,458)			1,398				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/05/2025	(680)	(161,792)	237.87	(5,274)			(3,846)		(6,442)			659				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/06/2024	(535)	(1,355,793)	2534.11	(29,692)			(13,609)		(34,054)			7,423				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/05/2025	(333)	(842,980)	2534.11	(25,542)			(18,625)		(27,758)			3,193				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(1,528)	(6,900,142)	4515.77	(227,253)			(104,158)		(359,614)			56,813				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/03/2024	(551)	(2,487,064)	4515.77	(81,110)			(37,175)		(132,155)			20,277				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/04/2024	(638)	(2,879,886)	4515.77	(118,087)			(54,123)		(208,018)			29,522				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(774)	(3,306,654)	4273.53	(163,855)			(75,100)		(342,844)			40,964				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(10)	(30,481)	3170.64	(1,487)			(682)		(2,883)			372				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(620)	(144,968)	233.87	(3,378)			(1,548)		(6,696)			844				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(155)	(386,455)	2486.6	(8,463)			(3,879)		(15,657)			2,116				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/03/2024	(1)	(3,227)	4515.77	(107)			(49)		(168)			27				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(35)	(112,820)	3256.48	(5,105)			(2,340)		(6,846)			1,276				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(445)	(803,982)	1807.48	(17,527)			(8,033)		(22,318)			4,382				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/03/2024	(472)	(853,067)	1807.48	(18,512)			(8,484)		(23,808)			4,628				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/04/2024	(246)	(445,277)	1807.48	(9,707)			(4,449)		(12,444)			2,427				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2024	(693)	(3,116,578)	4496.83	(158,949)			(72,852)		(292,070)			39,737				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2025	(29)	(128,987)	4496.83	(6,974)			(5,085)		(9,070)			872				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2024	(10)	(43,298)	4496.83	(446)			(204)		(602)			111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2024	(91)	(164,092)	1794.83	(3,541)			(1,623)		(5,499)			885				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2025	(42)	(75,251)	1794.83	(2,298)			(1,676)		(3,235)			287				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2025	(420)	(100,000)	238.34	(3,260)			(2,377)		(3,849)			408				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2024	(124)	(315,050)	2545.84	(6,900)			(3,162)		(6,906)			1,725				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2025	(262)	(667,164)	2545.84	(20,282)			(14,789)		(20,206)			2,535				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2024	(586)	(1,051,164)	1793.43	(23,441)			(10,744)		(36,099)			5,860				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2025	(94)	(167,723)	1793.43	(4,763)			(3,473)		(7,321)			595				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2025	(1,319)	(314,500)	238.35	(10,253)			(7,476)		(12,134)			1,282				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2024	(232)	(586,853)	2531.81	(12,852)			(5,891)		(15,204)			3,213				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2025	(149)	(376,070)	2531.81	(11,433)			(8,336)		(12,622)			1,429				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/12/2023	09/12/2024	(54)	(242,925)	4461.9	(3,105)			(1,423)		(476)			776				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2024	(462)	(2,060,019)	4461.9	(99,853)			(45,766)		(176,092)			24,963				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2024	(337)	(603,841)	1790.38	(13,164)			(6,033)		(21,606)			3,291				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2025	(379)	(677,810)	1790.38	(20,470)			(14,926)		(30,409)			2,559				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2024	(558)	(2,504,554)	4487.46	(122,352)			(56,078)		(225,208)			30,588				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2024	(16)	(53,290)	3236.06	(2,450)			(1,123)		(3,658)			612				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2024	(173)	(41,105)	237.9	(958)			(439)		(1,281)			239				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2024	(280)	(708,474)	2529.99	(15,516)			(7,111)		(18,741)			3,879				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2025	(70)	(176,517)	2529.99	(5,348)			(3,900)		(6,003)			669				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/13/2024	(1,335)	(5,964,019)	4467.44	(235,295)			(107,843)		(383,794)			58,824				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2024	(759)	(3,381,704)	4453.53	(181,379)			(83,132)		(358,326)			45,345				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(757)	(3,365,832)	4443.95	(149,553)			(68,545)		(270,123)			37,388				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(13)	(41,884)	3225.45	(2,010)			(921)		(3,162)			503				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(147)	(262,577)	1785.39	(5,750)			(2,636)		(10,066)			1,438				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(763)	(181,444)	237.68	(4,228)			(1,938)		(5,828)			1,057				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(322)	(811,120)	2517.41	(17,764)			(8,142)		(24,611)			4,441				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2025	(335)	(843,296)	2517.41	(25,552)			(18,632)		(31,333)			3,194				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/12/2025	(19)	(84,960)	4467.44	(5,386)			(3,927)		(7,814)			673				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/13/2024	(74)	(239,601)	3227.15	(10,840)			(4,968)		(16,912)			2,710				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/13/2024	(410)	(733,758)	1787.95	(16,143)			(7,399)		(27,113)			4,036				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/12/2025	(9)	(16,005)	1787.95	(488)			(356)		(733)			61				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/12/2025	(212)	(50,413)	237.89	(1,643)			(1,198)		(2,011)			205				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/13/2024	(112)	(282,466)	2527.19	(6,186)			(2,835)		(7,707)			1,547				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/12/2025	(111)	(280,411)	2527.19	(8,496)			(6,195)		(9,721)			1,062				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/13/2024	(737)	(3,319,747)	4505.1	(123,757)			(56,722)		(205,973)			30,939				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/13/2024	(11)	(35,550)	3244.47	(1,647)			(755)		(2,343)			412				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/13/2024	(708)	(1,271,720)	1797.27	(27,724)			(12,707)		(41,548)			6,931				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/13/2024	(19)	(47,579)	2531.44	(1,042)			(478)		(1,240)			260				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/12/2025	(98)	(248,875)	2531.44	(7,541)			(5,499)		(8,378)			943				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/13/2024	(463)	(2,062,033)	4450.32	(64,379)			(29,507)		(105,539)			16,095				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/16/2024	(576)	(2,561,397)	4450.32	(86,342)			(39,574)		(146,736)			21,586				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/17/2024	(485)	(2,158,430)	4450.32	(92,468)			(42,381)		(176,687)			23,117				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/16/2024	(322)	(575,153)	1788.71	(12,538)			(5,747)		(21,097)			3,135				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/17/2024	(432)	(772,509)	1788.71	(16,841)			(7,719)		(28,359)			4,210				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/16/2024	(2)	(8,051)	3229.49	(363)			(166)		(556)			91				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/13/2024	(427)	(763,506)	1788.71	(16,721)			(7,664)		(27,939)			4,180				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/15/2025	(14)	(25,705)	1788.71	(779)			(568)		(1,172)			97				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2025	(327)	(584,525)	1785.39	(17,477)			(12,744)		(27,468)			2,185				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2024	(7)	(24,069)	3227.2	(1,220)			(559)		(1,857)			305				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2024	(545)	(974,510)	1786.63	(21,244)			(9,737)		(36,758)			5,311				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2025	(166)	(295,991)	1786.63	(8,998)			(6,561)		(13,756)			1,125				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/20/2024	(1,336)	(5,879,444)	4402.2	(251,243)			(115,153)		(430,773)			62,811				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/20/2024	(671)	(2,898,365)	4320.06	(104,537)			(47,913)		(202,282)			26,134				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/23/2024	(684)	(2,955,548)	4320.06	(108,852)			(49,891)		(211,230)			27,213				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2025	(464)	(110,484)	238.05	(3,602)			(2,626)		(4,370)			450				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2025	(240)	(606,083)	2522.96	(18,364)			(13,391)		(21,685)			2,296				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/19/2025	(63)	(277,726)	4402.2	(26,871)			(19,594)		(43,433)			3,359				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/20/2024	(18)	(58,164)	3220.54	(2,794)			(1,281)		(4,443)			699				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/20/2024	(542)	(966,502)	1782.4	(21,166)			(9,701)		(38,468)			5,292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/19/2025	(14)	(24,756)	1782.4	(755)			(551)		(1,193)			94				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/19/2025	(406)	(96,374)	237.27	(3,132)			(2,284)		(4,028)			392				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/20/2024	(181)	(455,183)	2514.93	(9,969)			(4,569)		(14,167)			2,492				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/19/2025	(178)	(447,355)	2514.93	(13,555)			(9,884)		(16,898)			1,694				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/20/2024	(1,257)	(5,440,936)	4330	(203,573)			(93,304)		(375,137)			50,893				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/20/2024	(855)	(1,511,293)	1767.99	(32,795)			(15,031)		(71,081)			8,199				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/19/2025	(159)	(280,386)	1767.99	(8,496)			(6,195)		(15,226)			1,062				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/20/2024	(481)	(113,110)	235.29	(2,635)			(1,208)		(4,596)			659				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/22/2023	09/20/2024	(89)	(383,723)	4320.06	(4,834)			(2,215)		(606)			1,208				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/13/2024	(1,778)	(423,153)	238	(9,859)			(4,519)		(13,061)			2,465				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/13/2024	(279)	(703,390)	2522.48	(15,334)			(7,028)		(20,166)			3,833				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/15/2025	(49)	(123,111)	2522.48	(3,730)			(2,720)		(4,413)			466				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/20/2024	(23)	(57,600)	2496.44	(1,261)			(578)		(2,135)			315				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/19/2025		(827)	2496.44	(25)			(18)		(35)			3				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/24/2024	(812)	(3,507,226)	4320.06	(134,127)			(61,475)		(259,468)			33,532				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(534)	(2,316,906)	4337.44	(108,098)			(49,545)		(232,818)			27,025				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(92)	(294,149)	3192.06	(13,912)			(6,376)		(25,150)			3,478				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(46)	(10,762)	234.98	(251)			(115)		(451)			63				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2025	(63)	(14,876)	234.98	(483)			(353)		(727)			60				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(9)	(22,199)	2495.81	(486)			(223)		(829)			122				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2025	(12)	(29,111)	2495.81	(882)			(643)		(1,247)			110				

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S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/23/2024	(1)	(4,430)	4320.06	(45)			(21)		(62)			11				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/20/2024	(4)	(12,683)	3189.18	(609)			(279)		(1,105)			152				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/24/2024	(32)	(102,304)	3189.18	(5,177)			(2,373)		(9,256)			1,294				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/20/2024	(745)	(1,314,933)	1764.51	(28,534)			(13,078)		(64,236)			7,134				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/22/2025	(23)	(41,200)	1764.51	(1,257)			(916)		(2,303)			157				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/23/2024	(511)	(901,733)	1764.51	(19,477)			(8,927)		(44,103)			4,869				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/24/2024	(509)	(898,322)	1764.51	(19,494)			(8,935)		(43,954)			4,873				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(932)	(1,645,449)	1765.31	(35,706)			(16,365)		(79,854)			8,927				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2025	(171)	(302,038)	1765.31	(9,182)			(6,695)		(16,789)			1,148				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(545)	(955,272)	1753.19	(20,729)			(9,501)		(52,564)			5,182				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2025	(176)	(308,559)	1753.19	(9,349)			(6,817)		(18,850)			1,169				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/20/2024	(26)	(64,990)	2498.92	(1,417)			(649)		(2,355)			354				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/23/2024	(456)	(1,140,733)	2498.92	(24,982)			(11,450)		(41,404)			6,246				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2025	(179)	(444,132)	2486.6	(13,457)			(9,813)		(20,153)			1,682				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/27/2024	(1,434)	(6,131,728)	4274.51	(264,660)			(121,302)		(511,123)			66,165				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/27/2024	(1,237)	(2,166,324)	1750.73	(47,009)			(21,546)		(122,155)			11,752				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/26/2025	(377)	(660,779)	1750.73	(20,220)			(14,744)		(41,124)			2,527				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/26/2025	(11)	(47,867)	4274.51	(3,918)			(2,857)		(6,821)			490				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/27/2024	(58)	(182,345)	3166.67	(8,376)			(3,839)		(16,842)			2,094				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/27/2024	(243)	(604,355)	2484.42	(13,235)			(6,066)		(24,951)			3,309				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/26/2025	(102)	(252,601)	2484.42	(7,654)			(5,581)		(11,617)			957				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/28/2023	09/27/2024	(23)	(100,000)	4299.7	(1,311)			(601)		(159)			328				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/26/2025	(292)	(512,984)	1754.29	(15,595)			(11,371)		(31,077)			1,949				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(544)	(127,066)	233.69	(2,961)			(1,357)		(5,961)			740				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(251)	(624,945)	2493.8	(13,686)			(6,273)		(23,792)			3,422				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/26/2025	(7)	(17,172)	2493.8	(519)			(378)		(745)			65				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(840)	(3,611,500)	4299.7	(156,608)			(71,779)		(286,549)			39,152				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(69)	(218,235)	3173.59	(9,777)			(4,481)		(19,403)			2,444				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(602)	(1,056,586)	1754.29	(22,822)			(10,460)		(57,522)			5,706				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(962)	(4,126,035)	4288.05	(131,245)			(60,154)		(230,380)			32,811				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/30/2024	(753)	(3,227,327)	4288.05	(105,491)			(48,350)		(186,485)			26,373				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/30/2024	(1)	(5,741)	4288.05	(58)			(26)		(81)			14				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(45)	(143,502)	3167.83	(6,899)			(3,162)		(13,826)			1,725				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	10/01/2024	(39)	(123,956)	3167.83	(5,881)			(2,696)		(11,857)			1,470				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(1,027)	(1,798,383)	1750.84	(38,845)			(17,804)		(101,299)			9,711				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/29/2025	(119)	(207,658)	1750.84	(6,334)			(4,618)		(12,923)			792				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/30/2024	(616)	(1,077,883)	1750.84	(23,282)			(10,671)		(60,762)			5,821				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	10/01/2024	(475)	(832,240)	1750.84	(17,976)			(8,239)		(46,927)			4,494				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(483)	(112,863)	233.45	(2,630)			(1,205)		(5,401)			657				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/29/2025	(274)	(63,880)	233.45	(2,082)			(1,518)		(3,442)			260				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(71)	(177,103)	2492.51	(3,861)			(1,770)		(6,819)			965				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/29/2025	(23)	(58,399)	2492.51	(1,769)			(1,290)		(2,557)			221				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	10/01/2024	(864)	(3,703,253)	4288.05	(143,199)			(65,633)		(284,646)			35,800				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2025	(50)	(11,466)	230.32	(374)			(288)		(748)			47				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2024	(404)	(987,345)	2441.32	(21,623)			(11,712)		(56,682)			5,406				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2025	(257)	(627,620)	2441.32	(19,017)			(14,659)		(37,213)			2,377				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(542)	(125,287)	230.97	(2,919)			(1,581)		(7,278)			730				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(349)	(861,817)	2472.06	(18,788)			(10,177)		(39,432)			4,697				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/07/2024	(40)	(98,711)	2472.06	(2,162)			(1,171)		(4,519)			540				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/06/2025	(368)	(910,078)	2472.06	(27,575)			(21,256)		(45,187)			3,447				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2024	(83)	(203,700)	2449.43	(4,461)			(2,416)		(11,057)			1,115				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2025	(519)	(1,272,000)	2449.43	(38,542)			(29,709)		(72,087)			4,818				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2023	10/18/2024	(250)	(612,156)	2447.41	(13,406)			(7,262)		(33,692)			3,352				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2023	10/17/2025	(31)	(76,498)	2447.41	(2,310)			(1,781)		(4,380)			289				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(817)	(188,085)	230.15	(4,382)			(2,374)		(11,604)			1,096				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(93)	(228,619)	2447.4	(5,007)			(2,712)		(12,584)			1,252				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/21/2024	(54)	(131,010)	2447.4	(2,869)			(1,554)		(7,212)			717				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/20/2025	(39)	(95,184)	2447.4	(2,884)			(2,223)		(5,453)			361				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/17/2025	(41)	(178,562)	4314.6	(18,386)			(14,172)		(33,704)			2,298				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2024	(855)	(3,665,552)	4288.39	(201,725)			(109,267)		(434,230)			50,431				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2025	(98)	(419,570)	4288.39	(40,782)			(31,436)		(61,412)			5,098				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2024	(80)	(253,711)	3152.78	(13,073)			(7,081)		(25,930)			3,268				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2024	(524)	(913,306)	1741.73	(19,727)			(10,686)		(56,137)			4,932				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2025	(682)	(1,188,250)	1741.73	(36,242)			(27,936)		(79,148)			4,530				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2025	(5,052)	(1,172,500)	232.1	(38,106)			(29,374)		(68,612)			4,763				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2024	(2)	(5,820)	2479.05	(127)			(69)		(252)			32				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2025	(1,453)	(3,600,989)	2479.05	(109,110)			(84,106)		(171,343)			13,639				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(408)	(1,725,766)	4229.45	(103,925)			(56,293)		(257,277)			25,981				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(1)	(3,788)	4229.45	(112)			(61)		(385)			28				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(250)	(433,653)	1735.74	(9,324)			(5,050)		(28,135)			2,331				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2025	(138)	(239,398)	1735.74	(7,278)			(5,610)		(16,650)			910				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(381)	(87,973)	230.69	(2,050)			(1,110)		(5,213)			512				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(198)	(487,205)	2461.47	(10,670)			(5,779)		(24,187)			2,667				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2025	(60)	(147,549)	2461.47	(4,471)			(3,446)		(7,788)			559				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(1,463)	(6,237,490)	4263.75	(286,597)			(155,240)		(521,972)			71,649				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	(23)	(100,000)	4263.75	(1,363)			(738)		(159)			341				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/03/2025	(45)	(189,900)	4263.75	(12,673)			(9,769)		(20,399)			1,584				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(87)	(275,042)	3152.08	(12,403)			(6,719)		(26,846)			3,101				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(362)	(630,462)	1740.82	(13,744)			(7,445)		(39,090)			3,436				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/03/2025	(247)	(429,345)	1740.82	(13,138)			(10,127)		(28,794)			1,642				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(163)	(37,620)	231.47	(877)			(475)		(2,107)			219				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(301)	(743,506)	2471.16	(16,283)			(8,820)		(34,261)			4,071				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/03/2025	(156)	(384,439)	2471.16	(11,649)			(8,979)		(19,177)			1,456				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/04/2024	(1,104)	(4,700,734)	4258.19	(197,268)			(106,854)		(370,319)			49,317				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/04/2024	(1,552)	(2,691,725)	1734.45	(57,872)			(31,347)		(176,653)			14,468				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/04/2024	(252)	(621,727)	2471.27	(13,616)			(7,375)		(28,625)			3,404				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/03/2025	(29)	(71,569)	2471.27	(2,169)			(1,672)		(3,568)			271				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/03/2025	(538)	(933,912)	1734.45	(28,298)			(21,813)		(65,551)			3,537				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2024	(278)	(1,204,030)	4335.66	(73,239)			(39,671)		(171,380)			18,310				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2024	(5)	(15,257)	3156.52	(699)			(378)		(1,506)			175				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2024	(237)	(413,522)	1741.95	(8,973)			(4,861)		(25,401)			2,243				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2025	(38)	(65,852)	1741.95	(2,015)			(1,553)		(4,386)			252				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2024	(200)	(497,677)	2485	(10,899)			(5,904)		(20,524)			2,725				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2025	(248)	(617,070)	2485	(18,697)			(14,412)		(28,373)			2,337				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(860)	(199,861)	232.49	(4,677)			(2,533)		(10,372)			1,169				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(142)	(352,294)	2488.57	(7,715)			(4,179)		(14,104)			1,929				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(1,106)	(4,842,016)	4376.95	(201,380)			(109,081)		(379,852)			50,345				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/10/2025	(58)	(254,234)	4376.95	(16,248)			(12,524)		(23,862)			2,031				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024		(103)	4376.95	(3)			(2)		(9)			1				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(179)	(566,000)	3166.98	(25,710)			(13,926)		(53,651)			6,428				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(816)	(1,424,990)	1747.19	(31,065)			(16,827)		(83,415)			7,766				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(671)	(2,919,371)	4349.61	(115,641)			(62,639)		(225,328)			28,910				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(17)	(52,400)	3150.72	(2,399)			(1,299)		(5,292)			600				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(829)	(1,441,590)	1737.96	(30,970)			(16,775)		(91,828)			7,742				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/10/2025	(665)	(1,155,919)	1737.96	(35,103)			(27,059)		(79,246)			4,388				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/10/2025	(817)	(1,426,802)	1747.19	(43,660)			(33,655)		(91,482)			5,458				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(724)	(168,002)	231.9	(3,914)			(2,120)		(9,124)			979				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/10/2025	(294)	(68,146)	231.9	(2,215)			(1,707)		(4,043)			277				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(95)	(234,449)	2476.33	(5,134)			(2,781)		(10,385)			1,284				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/10/2025	(319)	(788,784)	2476.33	(23,900)			(18,423)		(38,219)			2,988				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(556)	(2,423,856)	4358.24	(143,368)			(77,658)		(311,621)			35,842				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(5)	(21,029)	4358.24	(654)			(354)		(2,010)			164				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(279)	(487,563)	1747.38	(10,531)			(5,704)		(28,483)			2,633				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(1,660)	(7,184,381)	4327.78	(258,103)			(139,806)		(466,012)			64,526				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/15/2024	(585)	(2,533,195)	4327.78	(101,110)			(54,768)		(196,042)			25,278				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/15/2024	(307)	(533,911)	1737.81	(11,479)			(6,218)		(34,079)			2,870				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(487)	(113,561)	233.18	(2,657)			(1,439)		(5,582)			664				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/10/2025	(1,438)	(335,285)	233.18	(10,930)			(8,425)		(18,421)			1,366				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(271)	(675,639)	2492.35	(14,796)			(8,015)		(26,199)			3,699				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(3)	(12,317)	4327.78	(124)			(67)		(171)			31				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(1)	(3,101)	3150.92	(141)			(77)		(313)			35				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(1,061)	(1,844,206)	1737.81	(39,835)			(21,577)		(117,631)			9,959				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/13/2025	(94)	(162,822)	1737.81	(4,934)			(3,803)		(11,181)			617				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(244)	(56,799)	232.66	(1,323)			(717)		(2,910)			331				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(57)	(140,515)	2477.18	(3,063)			(1,659)		(6,182)			766				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/10/2025	(64)	(158,745)	2477.18	(4,810)			(3,708)		(7,653)			601				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2024	(12)	(38,355)	3165.31	(1,758)			(952)		(3,708)			440				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2024	(750)	(1,309,285)	1744.96	(28,150)			(15,248)		(78,345)			7,037				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2025	(78)	(135,800)	1744.96	(4,128)			(3,182)		(8,863)			516				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2024	(100)	(246,978)	2479.15	(5,409)			(2,930)		(10,708)			1,352				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2025	(205)	(508,037)	2479.15	(15,394)			(11,866)		(24,240)			1,924				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/10/2025	(63)	(156,864)	2492.35	(4,753)			(3,664)		(6,896)			594				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2024	(849)	(3,713,117)	4373.63	(226,800)			(122,850)		(509,636)			56,700				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2024	(624)	(2,730,950)	4373.2	(135,282)			(73,278)		(269,861)			33,820				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2024	(1,956)	(451,237)	230.64	(10,514)			(5,695)		(26,898)			2,628				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2025	(795)	(183,258)	230.64	(5,956)			(4,591)		(11,708)			744				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2024	(467)	(1,155,317)	2473.48	(25,301)			(13,705)		(52,416)			6,325				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2025	(414)	(1,024,695)	2473.48	(31,048)			(23,933)		(50,573)			3,881				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2024	(392)	(685,944)	1748.25	(14,816)			(8,026)		(39,812)			3,704				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2025	(107)	(186,225)	1748.25	(5,661)			(4,364)		(11,867)			708				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(236)	(54,251)	230.08	(1,264)			(685)		(3,363)			316				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/17/2025	(161)	(36,934)	230.08	(1,197)			(922)		(2,435)			150				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(96)	(235,698)	2459.57	(5,162)			(2,796)		(11,889)			1,290				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/17/2025	(31)	(75,600)	2459.57	(2,283)			(1,760)		(4,044)			285				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(721)	(3,107,337)	4308.5	(102,153)			(55,333)		(179,052)			25,538				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2023	10/18/2024	(670)	(2,866,186)	4278	(116,000)			(62,833)		(230,889)			29,000				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(935)	(3,949,829)	4224.16	(149,902)			(81,197)		(282,721)			37,476				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/21/2024	(632)	(2,669,804)	4224.16	(80,798)			(43,766)		(140,206)			20,200				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(16)	(51,239)	3124.9	(2,396)			(1,298)		(5,724)			599				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(496)	(854,550)	1721.64	(18,373)			(9,952)		(62,543)			4,593				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/21/2024	(241)	(415,535)	1721.64	(8,934)			(4,839)		(30,421)			2,234				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/22/2024	(252)	(433,364)	1721.64	(9,317)			(5,047)		(31,729)			2,329				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/07/2024	(491)	(2,114,357)	4308.5	(83,206)			(45,070)		(154,681)			20,801				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2023	10/18/2024	(419)	(724,330)	1727.22	(15,501)			(8,396)		(50,651)			3,875				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/22/2024	(603)	(2,545,124)	4224.16	(94,598)			(51,240)		(184,642)			23,649				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2024	(101)	(246,527)	2450.87	(5,399)			(2,924)		(13,247)			1,350				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2025	(145)	(354,805)	2450.87	(10,751)			(8,287)		(19,951)			1,344				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/08/2024	(563)	(2,423,759)	4308.5	(110,787)			(60,010)		(240,209)			27,697				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(582)	(133,667)	229.73	(3,114)			(1,687)		(8,494)			779				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/24/2025	(1,669)	(383,313)	229.73	(12,458)			(9,603)		(25,796)			1,557				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(701)	(1,707,488)	2437.4	(37,394)			(20,255)		(100,624)			9,348				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/24/2025	(1,193)	(2,907,794)	2437.4	(88,106)			(67,915)		(175,974)			11,013				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(3)	(2,906)	1001.51	(83)			(45)		(339)			21				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/24/2025	(3,204)	(738,885)	230.62	(24,014)			(18,511)		(47,322)			3,002				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/25/2024	(153)	(374,985)	2443.86	(8,212)			(4,448)		(21,157)			2,053				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(17)	(53,349)	3146.07	(2,475)			(1,341)		(5,423)			619				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/07/2024	(84)	(265,192)	3146.07	(12,358)			(6,694)		(27,063)			3,089				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(422)	(732,231)	1736.97	(15,889)			(8,607)		(46,999)			3,972				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/06/2025	(528)	(917,095)	1736.97	(27,971)			(21,561)		(63,267)			3,496				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/07/2024	(152)	(263,458)	1736.97	(5,691)			(3,082)		(16,919)			1,423				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/08/2024	(335)	(581,260)	1736.97	(12,613)			(6,832)		(37,334)			3,153				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/24/2025	(376)	(919,215)	2443.86	(27,852)			(21,469)		(53,719)			3,482				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2024	(623)	(2,626,722)	4217.04	(104,821)			(56,778)		(213,933)			26,205				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2024	(643)	(2,730,325)	4247.68	(125,386)			(67,917)		(258,893)			31,346				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(1,485)	(6,408,244)	4314.6	(237,749)			(128,781)		(439,196)			59,437				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2024	(14)	(42,158)	3117.7	(1,952)			(1,057)		(4,808)			488				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2024	(391)	(671,073)	1716.89	(14,495)			(7,852)		(51,018)			3,624				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2024	(479)	(824,975)	1721.48	(17,819)			(9,652)		(60,490)			4,455				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2025	(275)	(472,875)	1721.48	(14,328)			(11,045)		(36,415)			1,791				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(298)	(68,725)	230.78	(1,601)			(867)		(4,062)			400				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(138)	(335,746)	2440.46	(7,353)			(3,983)		(19,385)			1,838				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/28/2024	(102)	(249,119)	2440.46	(5,456)			(2,955)		(14,384)			1,364				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/27/2025	(138)	(336,000)	2440.46	(10,181)			(7,848)		(20,008)			1,273				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2025	(578)	(992,227)	1716.89	(30,164)			(23,251)		(78,759)			3,770				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/25/2024	(1,129)	(4,671,748)	4137.23	(176,693)			(95,709)		(375,385)			44,173				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(68)	(214,832)	3150.38	(9,870)			(5,346)		(21,829)			2,468				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/25/2024	(554)	(952,194)	1717.9	(20,567)			(11,141)		(71,832)			5,142				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/24/2025	(205)	(351,895)	1717.9	(10,698)			(8,246)		(27,751)			1,337				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2024	(591)	(2,463,799)	4166.82	(102,407)			(55,471)		(229,588)			25,602				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(485)	(2,035,799)	4193.8	(113,036)			(61,228)		(269,311)			28,259				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(316)	(543,816)	1719.84	(11,746)			(6,363)		(40,424)			2,937				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2025	(1,025)	(1,762,746)	1719.84	(53,411)			(41,171)		(137,378)			6,676				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(712)	(1,236,294)	1736.2	(26,828)			(14,532)		(80,079)			6,707				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/17/2025	(477)	(827,303)	1736.2	(25,315)			(19,514)		(57,511)			3,164				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2024	(46)	(143,392)	3117.13	(6,778)			(3,671)		(16,740)			1,695				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2024	(260)	(445,526)	1714.76	(9,579)			(5,189)		(34,452)			2,395				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2025	(4)	(7,712)	1714.76	(234)			(180)		(621)			29				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(500)	(115,065)	230.03	(2,693)			(1,458)		(7,171)			673				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(592)	(1,446,934)	2444.82	(31,688)			(17,164)		(81,119)			7,922				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2025	(243)	(593,819)	2444.82	(17,993)			(13,869)		(34,551)			2,249				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(69)	(68,722)	1000.32	(1,959)			(1,061)		(8,101)			490				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(1,053)	(4,408,101)	4186.77	(191,068)			(103,495)		(367,428)			47,767				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/24/2025	(22)	(90,871)	4186.77	(5,254)			(4,050)		(8,026)			657				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(1)	(4,546)	4186.77	(123)			(67)		(417)			31				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(287)	(894,690)	3120.12	(36,581)			(19,815)		(94,854)			9,145				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(1,112)	(1,910,831)	1717.7	(41,274)			(22,357)		(144,377)			10,318				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/24/2025	(567)	(974,092)	1717.7	(29,515)			(22,751)		(76,919)			3,689				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(764)	(3,145,404)	4117.37	(115,699)			(62,670)		(246,885)			28,925				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/28/2024	(524)	(2,159,228)	4117.37	(65,751)			(35,615)		(123,838)			16,438				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/29/2024	(727)	(2,993,649)	4117.37	(104,007)			(56,337)		(213,020)			26,002				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(5)	(14,096)	3103.47	(646)			(350)		(1,682)			161				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(230)	(392,556)	1708.02	(8,479)			(4,593)		(31,930)			2,120				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/27/2025	(4)	(6,853)	1708.02	(208)			(160)		(576)			26				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/28/2024	(546)	(931,755)	1708.02	(20,126)			(10,902)		(75,799)			5,031				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/29/2024	(564)	(963,042)	1708.02	(20,802)			(11,268)		(78,348)			5,200				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2025	(385)	(674,393)	1753.93	(20,704)			(16,822)		(41,572)			2,588				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2024	(57)	(142,722)	2506.33	(3,126)			(1,954)		(4,998)			781				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2025	(161)	(402,991)	2506.33	(12,291)			(9,987)		(16,457)			1,536				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(83)	(204,309)	2455.89	(4,474)			(2,796)		(10,601)			1,119				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	11/01/2024	(980)	(227,465)	232.18	(5,300)			(3,312)		(12,160)			1,325				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	11/01/2024	(162)	(401,151)	2470.96	(8,785)			(5,491)		(18,617)			2,196				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	10/31/2025	(70)	(172,406)	2470.96	(5,241)			(4,258)		(8,660)			655				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/01/2024	(91)	(226,954)	2488.97	(4,970)			(3,106)		(9,127)			1,243				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/04/2024	(81)	(200,917)	2488.97	(4,420)			(2,763)		(8,089)			1,105				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/03/2025	(6)	(15,264)	2488.97	(464)			(377)		(690)			58				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2024	(566)	(2,470,468)	4365.98	(125,270)			(78,294)		(276,078)			31,318				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2024	(9)	(29,172)	3159.9	(1,307)			(817)		(2,955)			327				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2024	(211)	(366,954)	1736.45	(7,875)			(4,922)		(23,794)			1,969				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2025	(84)	(145,500)	1736.45	(4,424)			(3,595)		(10,137)			553				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/03/2023	11/01/2024	(29)	(125,000)	4358.34	(1,581)			(988)		(285)			395				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(143)	(33,413)	232.97	(782)			(489)		(1,685)			195				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	11/01/2024	(1,108)	(4,782,701)	4317.78	(199,403)			(124,627)		(368,869)			49,851				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2025	(66)	(15,288)	232.33	(500)			(406)		(890)			62				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(147)	(365,059)	2483.51	(7,995)			(4,997)		(15,379)			1,999				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	11/01/2024	(1,151)	(1,995,447)	1733.35	(42,734)			(26,709)		(132,774)			10,684				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	10/31/2025	(422)	(731,618)	1733.35	(22,185)			(18,025)		(52,025)			2,773				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(209)	(48,996)	234.83	(1,147)			(717)		(2,140)			287				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(612)	(143,790)	234.83	(4,702)			(3,820)		(7,223)			588				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(336)	(841,808)	2506.98	(18,436)			(11,522)		(29,330)			4,609				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(86)	(215,490)	2506.98	(6,551)			(5,323)		(8,764)			819				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(223)	(230,875)	1037.23	(6,591)			(4,120)		(18,744)			1,648				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(33)	(34,500)	1037.23	(1,326)			(1,078)		(2,924)			166				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2024	(1,710)	(400,938)	234.5	(9,382)			(5,864)		(18,023)			2,345				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2024	(354)	(886,762)	2504.51	(19,509)			(12,193)		(31,611)			4,877				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(376)	(1,645,539)	4378.38	(74,563)			(46,602)		(162,135)			18,641				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(1,453)	(6,157,920)	4237.86	(253,033)			(158,146)		(470,148)			63,258				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(8)	(25,612)	3155.62	(1,211)			(757)		(2,696)			303				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(473)	(820,019)	1733.84	(17,604)			(11,003)		(54,387)			4,401				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2025	(504)	(873,000)	1733.84	(26,559)			(21,579)		(61,948)			3,320				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2023	11/08/2024	(93)	(230,435)	2474.69	(5,047)			(3,154)		(10,408)			1,262				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/09/2023	11/08/2024	(31)	(135,000)	4347.35	(1,688)			(1,055)		(315)			422				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	10/31/2025	(39)	(165,485)	4237.86	(15,553)			(12,636)		(25,536)			1,944				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(553)	(2,441,723)	4411.55	(98,050)			(61,352)		(183,972)			24,512				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(10)	(43,116)	4411.55	(440)			(275)		(584)			110				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(21)	(66,607)	3157.06	(3,064)			(1,915)		(6,873)			766				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(796)	(1,380,279)	1733.06	(29,600)			(18,500)		(92,241)			7,400				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2025	(84)	(145,668)	1733.06	(4,423)			(3,593)		(10,404)			553				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(20)	(49,224)	2479.97	(1,078)			(674)		(2,137)			270				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2025	(3)	(8,182)	2479.97	(249)			(202)		(391)			31				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(1)	(4,378)	4237.86	(43)			(27)		(61)			11				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(88)	(275,244)	3128.71	(12,502)			(7,814)		(30,546)			3,126				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(401)	(689,487)	1720.61	(14,962)			(9,351)		(50,946)			3,740				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	10/31/2025	(48)	(82,273)	1720.61	(2,518)			(2,046)		(6,379)			315				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2023	11/08/2024	(730)	(3,175,590)	4347.35	(125,151)			(78,219)		(234,996)			31,288				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2023	11/08/2024	(483)	(835,149)	1728.4	(17,956)			(11,222)		(57,985)			4,489				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(589)	(137,037)	232.47	(3,193)			(1,996)		(7,181)			798				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(134)	(332,063)	2480.58	(7,272)			(4,545)		(14,324)			1,818				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/10/2025	(18)	(44,353)	2480.58	(1,348)			(1,096)		(2,111)			169				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/01/2024	(1,072)	(4,672,998)	4358.34	(156,944)			(98,090)		(268,621)			39,236				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(375)	(87,817)	234.26	(2,055)			(1,284)		(4,006)			514				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2025	(784)	(183,750)	234.26	(6,009)			(4,882)		(9,542)			751				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(168)	(421,718)	2505.63	(9,236)			(5,772)		(14,804)			2,309				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2025	(276)	(691,052)	2505.63	(21,077)			(17,125)		(28,279)			2,635				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2025	(373)	(384,709)	1031.56	(14,734)			(11,972)		(34,283)			1,842				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/04/2024	(1,008)	(4,393,004)	4358.34	(126,486)			(79,054)		(195,064)			31,621				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(1,130)	(4,950,787)	4382.78	(211,439)			(132,150)		(383,545)			52,860				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/15/2024	(910)	(4,102,630)	4508.24	(156,411)			(97,757)		(263,006)			39,103				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/15/2024	(647)	(1,133,236)	1750.89	(24,251)			(15,157)		(64,654)			6,063				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/14/2025	(155)	(271,037)	1750.89	(8,375)			(6,805)		(17,056)			1,047				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/05/2024	(707)	(3,079,190)	4358.34	(101,023)			(63,139)		(175,027)			25,256				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/01/2024	(65)	(205,652)	3164.04	(9,105)			(5,690)		(20,384)			2,276				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/04/2024	(5)	(15,451)	3164.04	(688)			(430)		(1,539)			172				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/07/2025	(77)	(336,776)	4382.78	(23,906)			(19,423)		(37,677)			2,988				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(80)	(253,849)	3155.25	(11,285)			(7,053)		(25,943)			2,821				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/15/2024	(552)	(129,369)	234.3	(3,027)			(1,892)		(5,885)			757				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/15/2024	(113)	(281,989)	2503.37	(6,176)			(3,860)		(10,101)			1,544				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/01/2024	(159)	(276,070)	1739.52	(5,853)			(3,658)		(17,411)			1,463				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/03/2025	(9)	(15,423)	1739.52	(466)			(378)		(1,051)			58				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/04/2024	(150)	(260,440)	1739.52	(5,547)			(3,467)		(16,434)			1,387				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/05/2024	(409)	(711,708)	1739.52	(15,159)			(9,475)		(44,919)			3,790				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(1,693)	(2,933,752)	1733.37	(62,944)			(39,340)		(195,388)			15,736				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/07/2025	(201)	(349,186)	1733.37	(10,613)			(8,623)		(24,859)			1,327				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2024	(820)	(3,727,288)	4547.38	(149,978)			(93,736)		(266,167)			37,494				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2024	(466)	(816,448)	1752.93	(17,472)			(10,920)		(45,762)			4,368				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2025	(31)	(53,846)	1752.93	(1,664)			(1,352)		(3,343)			208				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(287)	(1,288,045)	4495.7	(74,018)			(46,261)		(160,051)			18,504				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(437)	(101,930)	233.36	(2,385)			(1,491)		(4,987)			596				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(342)	(848,991)	2484.73	(18,593)			(11,621)		(35,429)			4,648				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/07/2025	(439)	(1,089,767)	2484.73	(33,129)			(26,917)		(50,561)			4,141				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(21)	(67,658)	3185.82	(3,196)			(1,998)		(6,509)			799				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(195)	(340,395)	1748.58	(7,284)			(4,553)		(19,837)			1,821				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2025	(176)	(307,230)	1748.58	(9,463)			(7,688)		(19,662)			1,183				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2024	(692)	(162,459)	234.7	(3,802)			(2,376)		(7,168)			950				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2024	(39)	(98,879)	2506.73	(2,165)			(1,353)		(3,449)			541				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2025	(52)	(129,664)	2506.73	(3,955)			(3,213)		(5,280)			494				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(990)	(4,457,037)	4502.88	(170,130)			(106,331)		(291,446)			42,532				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/14/2025	(52)	(234,618)	4502.88	(20,488)			(16,646)		(33,170)			2,561				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(51)	(163,527)	3192.1	(7,511)			(4,694)		(15,129)			1,878				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(664)	(2,929,725)	4415.24	(92,663)			(57,914)		(154,160)			23,166				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(401)	(702,932)	1751.76	(15,113)			(9,446)		(39,778)			3,778				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/14/2025	(29)	(51,028)	1751.76	(1,582)			(1,285)		(3,191)			198				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/11/2024	(318)	(1,402,428)	4415.24	(49,190)			(30,744)		(87,405)			12,298				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(288)	(719,721)	2499.94	(15,762)			(9,851)		(26,550)			3,940				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/14/2025	(70)	(176,159)	2499.94	(5,355)			(4,351)		(7,467)			669				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(201)	(207,625)	1032.43	(5,917)			(3,698)		(17,771)			1,479				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/12/2024	(422)	(1,862,818)	4415.24	(74,671)			(46,670)		(147,047)			18,668				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(43)	(136,037)	3157.29	(6,244)			(3,903)		(13,937)			1,561				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(1,027)	(1,781,094)	1733.97	(38,115)			(23,822)		(118,017)			9,529				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/10/2025	(542)	(939,898)	1733.97	(28,573)			(23,215)		(66,673)			3,572				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/11/2024	(328)	(569,028)	1733.97	(12,120)			(7,575)		(37,723)			3,030				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/12/2024	(58)	(99,964)	1733.97	(2,139)			(1,337)		(6,628)			535				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/15/2024	(738)	(3,330,137)	4514.02	(115,206)			(72,004)		(191,171)			28,802				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(393)	(1,776,137)	4514.02	(62,703)			(39,190)		(107,360)			15,676				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/19/2024	(810)	(3,654,702)	4514.02	(113,248)			(70,780)		(179,234)			28,312				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(1)	(4,853)	4514.02	(49)			(31)		(65)			12				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/15/2024	(18)	(59,045)	3194.36	(2,669)			(1,668)		(5,370)			667				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(24)	(77,840)	3194.36	(3,575)			(2,234)		(7,165)			894				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/19/2024	(5)	(17,306)	3194.36	(556)			(347)		(1,262)			139				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/15/2024	(385)	(674,553)	1752.47	(14,503)			(9,064)		(37,918)			3,626				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/17/2025	(53)	(93,120)	1752.47	(2,868)			(2,330)		(5,796)			359				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(219)	(383,726)	1752.47	(8,212)			(5,132)		(21,589)			2,053				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2025	(58)	(102,450)	1752.47	(3,155)			(2,564)		(6,379)			394				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/19/2024	(414)	(726,378)	1752.47	(15,617)			(9,761)		(40,878)			3,904				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/19/2025	(61)	(106,700)	1752.47	(3,286)			(2,670)		(6,645)			411				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2025	(662)	(155,258)	234.46	(5,092)			(4,138)		(7,973)			637				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/15/2024	(57)	(141,851)	2504.57	(3,107)			(1,942)		(5,028)			777				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(166)	(414,973)	2504.57	(9,129)			(5,706)		(14,733)			2,282				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/17/2025	(201)	(502,877)	2504.57	(15,338)			(12,462)		(20,735)			1,917				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/27/2023	11/27/2024	(218)	(990,149)	4550.43	(56,372)			(35,233)		(114,938)			14,093				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/27/2023	11/27/2024	(341)	(598,108)	1755.71	(12,840)			(8,025)		(32,723)			3,210				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/27/2023	11/26/2025	(186)	(327,375)	1755.71	(9,961)			(8,093)		(19,942)			1,245				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(47)	(11,151)	235.67	(261)			(163)		(455)			65				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(194)	(487,312)	2510.83	(10,672)			(6,670)		(16,463)			2,668				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/28/2025	(240)	(603,013)	2510.83	(18,392)			(14,943)		(23,999)			2,299				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(9)	(9,132)	1036.51	(260)			(163)		(748)			65				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/28/2025	(152)	(157,261)	1036.51	(6,023)			(4,894)		(13,425)			753				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(356)	(1,621,599)	4554.89	(89,627)			(56,017)		(168,543)			22,407				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/28/2025	(28)	(128,453)	4554.89	(7,026)			(5,709)		(8,682)			878				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(241)	(423,098)	1754.97	(9,139)			(5,712)		(23,311)			2,285				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/28/2025	(100)	(175,401)	1754.97	(5,385)			(4,375)		(10,749)			673				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(601)	(2,735,254)	4550.58	(124,654)			(77,909)		(218,942)			31,164				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(35)	(110,605)	3202.33	(5,088)			(3,180)		(10,208)			1,272				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(485)	(850,740)	1753.66	(18,291)			(11,432)		(47,484)			4,573				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/28/2025	(169)	(295,791)	1753.66	(9,110)			(7,402)		(18,302)			1,139				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(388)	(91,650)	236.18	(2,145)			(1,340)		(3,582)			536				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/28/2025	(107)	(25,236)	236.18	(828)			(673)		(1,166)			103				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(131)	(329,952)	2516.04	(7,259)			(4,537)		(10,657)			1,815				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/28/2025	(103)	(258,090)	2516.04	(7,898)			(6,417)		(9,941)			987				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(35)	(36,600)	1036.12	(1,043)			(652)		(3,010)			261				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/28/2025	(189)	(195,720)	1036.12	(7,496)			(6,091)		(16,768)			937				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/29/2024	(812)	(3,709,248)	4567.8	(151,654)			(94,783)		(269,676)			37,913				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/29/2024	(25)	(80,441)	3215.95	(3,796)			(2,372)		(7,277)			949				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/29/2024	(731)	(1,287,334)	1760.85	(27,832)			(17,395)		(67,068)			6,958				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/28/2025	(81)	(142,588)	1760.85	(4,333)			(3,521)		(8,363)			542				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/29/2024	(68)	(171,114)	2515.41	(3,747)			(2,342)		(5,558)			937				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/28/2025	(236)	(593,590)	2515.41	(18,104)			(14,710)		(22,954)			2,263				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(1,910)	(8,704,082)	4556.62	(349,945)			(218,715)		(556,275)			87,486				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/22/2024	(1,280)	(5,834,840)	4559.34	(187,084)			(116,928)		(288,108)			46,771				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(340)	(1,547,203)	4556.62	(97,762)			(79,432)		(129,419)			12,220				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2024	(609)	(2,774,726)	4559.34	(90,032)			(56,270)		(136,740)			22,508				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/26/2024	(434)	(1,978,461)	4559.34	(69,601)			(43,500)		(113,683)			17,400				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(53)	(171,188)	3202.9	(7,598)			(4,749)		(15,199)			1,900				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(871)	(1,528,873)	1755.83	(33,024)			(20,640)		(83,417)			8,256				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(397)	(697,447)	1755.83	(21,691)			(17,624)		(42,392)			2,711				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/26/2024	(4)	(16,627)	4559.34	(171)			(107)		(219)			43				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/22/2024	(187)	(329,481)	1758.1	(7,051)			(4,407)		(17,588)			1,763				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/24/2025	(14)	(24,250)	1758.1	(742)			(603)		(1,450)			93				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2024	(325)	(570,547)	1758.1	(12,210)			(7,631)		(30,487)			3,052				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2025	(5)	(8,683)	1758.1	(267)			(217)		(519)			33				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/26/2024	(136)	(238,830)	1758.1	(5,135)			(3,209)		(12,766)			1,284				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/26/2025	(4)	(6,562)	1758.1	(202)			(164)		(393)			25				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2024	(580)	(2,634,324)	4538.19	(132,150)			(82,594)		(243,693)			33,038				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2024	(347)	(609,189)	1753.93	(12,976)			(8,110)		(33,834)			3,244				

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S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/02/2024	(108)	(445,505)	4109.31	(53,208)			(5,321)		(124,362)			31,925				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/05/2024	(116)	(475,316)	4090.38	(59,456)			(5,946)		(135,638)			35,674				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/16/2024	(158)	(652,000)	4137.64	(75,477)			(7,548)		(177,235)			45,286				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/19/2024	(156)	(646,185)	4154.52	(72,905)			(7,291)		(172,543)			43,743				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/24/2024	(83)	(343,720)	4137.04	(40,445)			(4,045)		(93,826)			24,267				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	06/07/2024	(139)	(596,530)	4298.86	(54,047)			(19,302)		(137,704)			23,163				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	06/14/2024	(79)	(349,800)	4425.84	(24,111)			(8,611)		(68,961)			10,333				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	06/21/2024	(110)	(483,525)	4381.89	(37,729)			(13,475)		(101,473)			16,170				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	07/12/2024	(80)	(359,435)	4472.16	(23,830)			(10,426)		(68,016)			8,936				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2024	(153)	(393,432)	2566.14	(8,656)			(6,131)		(7,955)			2,164				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2025	(52)	(134,400)	2566.14	(4,140)			(3,536)		(3,747)			517				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(1,617)	(387,579)	239.66	(9,108)			(6,452)		(11,126)			2,277				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(320)	(824,004)	2571.8	(18,128)			(12,841)		(15,713)			4,532				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(25)	(27,060)	1065.87	(776)			(549)		(1,560)			194				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(80)	(202,404)	2531.15	(4,433)			(3,140)		(5,689)			1,108				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2025	(111)	(280,228)	2531.15	(8,575)			(7,324)		(9,806)			1,072				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(11)	(11,259)	1042.21	(321)			(227)		(864)			80				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2025	(99)	(102,848)	1042.21	(3,939)			(3,365)		(8,338)			492				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2023	12/04/2024	(173)	(40,815)	236.17	(955)			(677)		(1,601)			239				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2023	12/04/2025	(397)	(1,003,794)	2525.82	(30,816)			(26,322)		(36,405)			3,852				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2025	(10)	(2,461)	237.02	(81)			(69)		(108)			10				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2023	12/05/2024	(18)	(46,494)	2527.79	(1,023)			(725)		(1,355)			256				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(744)	(176,186)	236.93	(4,123)			(2,920)		(6,472)			1,031				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(243)	(613,806)	2528.77	(13,504)			(9,565)		(17,740)			3,376				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/05/2025	(21)	(52,684)	2528.77	(1,612)			(1,377)		(1,875)			202				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(34)	(35,416)	1035.07	(1,014)			(718)		(2,948)			253				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(160)	(404,640)	2531.48	(8,902)			(6,306)		(11,403)			2,226				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/05/2025	(42)	(105,474)	2531.48	(3,228)			(2,757)		(3,689)			403				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(47)	(48,591)	1040.6	(1,392)			(986)		(3,803)			348				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2023	12/04/2024	(448)	(2,047,883)	4569.78	(89,675)			(63,520)		(163,030)			22,419				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(1,252)	(295,797)	236.32	(6,922)			(4,903)		(11,468)			1,730				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(277)	(700,760)	2526.18	(15,347)			(10,871)		(20,745)			3,837				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2023	12/04/2024	(259)	(458,115)	1770.09	(9,895)			(7,009)		(21,801)			2,474				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/09/2024	(43)	(107,923)	2526.18	(2,374)			(1,682)		(3,202)			594				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/08/2025	(591)	(1,493,084)	2526.18	(45,688)			(39,025)		(54,111)			5,711				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2024	(65)	(163,686)	2531.61	(3,601)			(2,551)		(4,626)			900				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2025	(88)	(222,156)	2531.61	(6,798)			(5,807)		(7,783)			850				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(944)	(4,329,033)	4585.59	(179,192)			(126,928)		(286,812)			44,798				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2024	(56)	(13,167)	236.48	(308)			(218)		(505)			77				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2024	(100)	(254,099)	2535.12	(5,590)			(3,960)		(6,954)			1,398				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2025	(91)	(231,951)	2535.12	(7,098)			(6,063)		(7,946)			887				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2025	(46)	(48,300)	1048.71	(1,864)			(1,592)		(3,693)			233				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(41)	(132,937)	3232.57	(6,315)			(4,473)		(11,440)			1,579				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(558)	(987,021)	1768.06	(21,221)			(15,032)		(47,995)			5,305				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/05/2025	(247)	(436,500)	1768.06	(13,488)			(11,521)		(24,285)			1,686				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2024	(376)	(1,746,490)	4643.7	(101,484)			(71,884)		(182,266)			25,371				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2024	(767)	(1,361,175)	1774.57	(29,265)			(20,730)		(62,079)			7,316				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2025	(578)	(1,024,946)	1774.57	(31,363)			(26,790)		(54,337)			3,920				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2023	12/05/2024	(380)	(1,734,153)	4567.18	(73,967)			(52,393)		(131,774)			18,492				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2023	12/05/2024	(558)	(984,654)	1763.22	(21,168)			(14,994)		(50,231)			5,292				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2023	12/05/2025	(400)	(705,761)	1763.22	(21,604)			(18,453)		(40,742)			2,701				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(816)	(3,841,216)	4707.09	(203,271)			(143,984)		(316,471)			50,818				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(99)	(324,454)	3273.35	(13,659)			(9,675)		(22,369)			3,415				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(1,350)	(2,415,540)	1788.75	(52,176)			(36,958)		(94,520)			13,044				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/12/2025	(70)	(125,220)	1788.75	(3,869)			(3,305)		(5,925)			484				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(732)	(174,575)	238.6	(4,085)			(2,894)		(5,524)			1,021				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(250)	(638,089)	2556.01	(14,038)			(9,944)		(14,239)			3,509				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/12/2025	(39)	(100,800)	2556.01	(3,084)			(2,635)		(3,003)			386				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(69)	(72,786)	1057.92	(2,082)			(1,475)		(4,637)			520				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/12/2025	(85)	(90,000)	1057.92	(3,483)			(2,975)		(6,302)			435				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/12/2025	(14)	(67,932)	4707.09	(6,982)			(5,963)		(10,612)			873				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(2)	(11,494)	4707.09	(401)			(284)		(818)			100				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/13/2024	(113)	(289,517)	2570.87	(6,369)			(4,512)		(5,529)			1,592				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/12/2025	(57)	(145,720)	2570.87	(4,488)			(3,834)		(3,916)			561				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(1,283)	(5,838,630)	4549.34	(280,852)			(198,937)		(476,324)			70,213				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2024	(458)	(2,118,019)	4622.44	(85,581)			(60,620)		(144,660)			21,395				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(666)	(3,060,953)	4594.63	(121,073)			(85,760)		(202,956)			30,268				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/05/2025	(49)	(224,443)	4549.34	(12,977)			(11,084)		(17,146)			1,622				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2024	(229)	(405,117)	1770.77	(8,702)			(6,164)		(19,206)			2,175				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2025	(382)	(676,786)	1770.77	(20,670)			(17,655)		(36,944)			2,584				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/02/2024	(364)	(1,670,822)	4594.63	(64,183)			(45,463)		(97,480)			16,046				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(2)	(8,796)	4549.34	(303)			(215)		(697)			76				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(103)	(331,514)	3224.13	(14,223)			(10,075)		(27,705)			3,556				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(294)	(518,703)	1763.71	(11,256)			(7,973)		(26,344)			2,814				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/05/2025	(125)	(219,651)	1763.71	(6,853)			(5,854)		(12,633)			857				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/13/2024	(36)	(92,125)	2566.96	(2,027)			(1,436)		(1,834)			507				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(191)	(489,984)	2566.96	(10,780)			(7,636)		(9,796)			2,695				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/15/2025	(4)	(9,744)	2566.96	(300)			(256)		(270)			38				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/03/2024	(490)	(2,252,866)	4594.63	(84,769)			(60,045)		(142,856)			21,192				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2024	(3)	(15,432)	4594.63	(503)			(356)		(1,097)			126				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(11)	(34,372)	3231.56	(1,505)			(1,066)		(2,778)			376				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/03/2024	(2)	(7,463)	3231.56	(329)			(233)		(607)			82				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(431)	(762,133)	1769.13	(16,386)			(11,607)		(36,545)			4,096				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2025	(16)	(29,022)	1769.13	(900)			(768)		(1,599)			112				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/02/2024	(163)	(287,889)	1769.13	(6,190)			(4,384)		(13,823)			1,547				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/03/2024	(205)	(362,415)	1769.13	(7,828)			(5,545)		(17,409)			1,957				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/13/2024	(666)	(3,145,212)	4719.55	(112,040)			(79,362)		(167,992)			28,010				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/13/2024	(558)	(999,840)	1793.24	(21,486)			(15,219)		(37,170)			5,371				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/12/2025	(124)	(222,402)	1793.24	(6,816)			(5,822)		(10,141)			852				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(455)	(2,169,025)	4768.37	(118,420)			(83,881)		(193,695)			29,605				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(5)	(16,992)	3283.05	(782)			(554)		(1,227)			195				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(371)	(664,259)	1792.42	(14,284)			(10,118)		(25,038)			3,571				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2025	(198)	(355,673)	1792.42	(10,914)			(9,323)		(16,377)			1,364				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2024	(568)	(2,693,824)	4740.56	(108,101)			(76,571)		(167,248)			27,025				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(1,283)	(306,608)	238.99	(10,149)			(8,669)		(11,864)			1,269				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(286)	(733,213)	2566.8	(16,131)			(11,426)		(14,762)			4,033				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(200)	(513,549)	2566.8	(15,817)			(13,511)		(14,259)			1,977				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(11)	(11,218)	1055.97	(322)			(228)		(734)			81				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(16)	(16,827)	1055.97	(655)			(560)		(1,202)			82				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(551)	(132,331)	239.97	(3,110)			(2,203)		(3,687)			777				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(464)	(2,137,077)	4604.37	(85,080)			(60,265)		(138,201)			21,270				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/09/2024	(710)	(3,270,107)	4604.37	(113,346)			(80,287)		(166,622)			28,337				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2024	(5)	(17,403)	3275.07	(813)			(576)		(1,296)			203				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2024	(631)	(1,128,668)	1788.34	(24,154)			(17,109)		(44,518)			6,038				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2025	(23)	(41,828)	1788.34	(1,309)			(1,118)		(1,991)			164				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(71)	(182,005)	2571.76	(4,004)			(2,836)		(3,477)			1,001				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/19/2025	(51)	(132,000)	2571.76	(4,066)			(3,473)		(3,540)			508				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/10/2024	(706)	(3,249,935)	4604.37	(108,732)			(77,018)		(170,660)			27,183				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/17/2024	(21)	(100,000)	4719.19	(655)			(464)		(285)			164				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(990)	(4,701,430)	4746.75	(205,397)			(145,489)		(314,481)			51,349				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(17)	(55,402)	3277.22	(2,554)			(1,809)		(4,105)			639				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(796)	(1,423,203)	1788.7	(30,457)			(21,573)		(55,985)			7,614				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/19/2025	(449)	(803,345)	1788.7	(24,904)			(21,272)		(38,137)			3,113				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(35)	(114,303)	3230.53	(5,214)			(3,694)		(9,545)			1,304				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(279)	(492,468)	1766.68	(10,637)			(7,535)		(24,282)			2,659				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/08/2025	(153)	(270,664)	1766.68	(8,336)			(7,121)		(15,233)			1,042				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/09/2024	(237)	(419,395)	1766.68	(9,017)			(6,387)		(20,705)			2,254				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/09/2025	(14)	(24,735)	1766.68	(762)			(651)		(1,392)			95				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/22/2025	(1,020)	(244,765)	240.01	(8,102)			(6,920)		(8,840)			1,013				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(154)	(396,887)	2572.15	(8,732)			(6,185)		(7,551)			2,183				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(237)	(610,243)	2572.15	(13,486)			(9,553)		(11,659)			3,372				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2024	(249)	(1,188,411)	4774.75	(59,599)			(42,216)		(95,454)			14,900				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2024	(3)	(13,461)	4774.75	(136)			(97)		(166)			34				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2024	(186)	(333,590)	1795.89	(7,105)			(5,033)		(12,147)			1,776				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2025	(213)	(381,750)	1795.89	(11,796)			(10,076)		(17,130)			1,475				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/10/2024	(366)	(645,796)	1766.68	(13,949)			(9,881)		(31,896)			3,487				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/10/2025	(7)	(12,125)	1766.68	(375)			(320)		(683)			47				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(355)	(85,678)	241.05	(2,013)			(1,426)		(2,156)			503				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(59)	(151,956)	2581.65	(3,343)			(2,368)		(2,636)			836				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/26/2025	(119)	(307,756)	2581.65	(9,479)			(8,097)		(7,730)			1,185				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(6)	(6,836)	1067.09	(196)			(139)		(389)			49				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(717)	(3,428,172)	4781.58	(165,737)			(117,397)		(252,881)			41,434				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/26/2025	(60)	(288,005)	4781.58	(16,602)			(14,180)		(20,140)			2,075				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(8)	(36,808)	4781.58	(1,161)			(823)		(2,345)			290				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(164)	(540,444)	3295.08	(22,200)			(15,725)		(34,973)			5,550				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(240)	(432,048)	1796.81	(9,302)			(6,589)		(15,578)			2,326				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/26/2025	(679)	(1,220,923)	1796.81	(37,582)			(32,102)		(54,368)			4,698				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/26/2025	(42)	(10,124)	240.85	(335)			(286)		(345)			42				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(81)	(208,238)	2577.28	(4,581)			(3,245)		(3,788)			1,145				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/26/2025	(54)	(138,720)	2577.28	(4,273)			(3,649)		(3,594)			534				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(39)	(41,850)	1067.28	(1,201)			(851)		(2,376)			300				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/26/2025	(76)	(81,000)	1067.28	(3,159)			(2,698)		(5,192)			395				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(336)	(80,833)	240.38	(1,891)			(1,340)		(2,178)			473				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(37)	(95,541)	2574.31	(2,102)			(1,489)		(1,794)			525				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/13/2024	(1,002)	(4,727,442)	4719.19	(152,347)			(107,913)		(211,135)			38,087				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(1,003)	(4,784,377)	4769.83	(209,582)			(148,454)		(296,546)			52,395				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/30/2024	(624)	(2,974,097)	4769.83	(113,136)			(80,138)		(160,848)			28,284				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/31/2024	(431)	(2,056,756)	4769.83	(81,470)			(57,708)		(123,540)			20,368				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/31/2024	(481)	(864,157)	1796.03	(18,682)			(13,233)		(31,535)			4,671				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(300)	(1,415,824)	4719.19	(68,299)			(48,378)		(100,320)			17,075				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/17/2024	(622)	(2,935,583)	4719.19	(97,127)			(68,798)		(143,997)			24,282				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(768)	(3,674,212)	4783.35	(153,683)			(108,859)		(227,490)			38,421				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(57)	(188,813)	3294.65	(7,458)			(5,283)		(11,955)			1,865				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/30/2024	(6)	(20,576)	3294.65	(852)			(603)		(1,355)			213				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/31/2024	(2)	(5,499)	3294.65	(228)			(162)		(363)			57				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(316)	(568,387)	1796.03	(12,228)			(8,661)		(20,679)			3,057				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/30/2024	(610)	(1,096,344)	1796.03	(23,674)			(16,769)		(39,978)			5,919				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(6)	(30,514)	4719.19	(1,019)			(722)		(1,889)			255				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(40)	(131,650)	3296.45	(5,222)			(3,699)		(8,268)			1,306				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(182)	(327,085)	1797.29	(7,036)			(4,984)		(11,728)			1,759				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/13/2024	(6)	(18,450)	3271.73	(790)			(559)		(1,298)			197				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(6)	(20,716)	3271.73	(893)			(632)		(1,465)			223				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/17/2024	(26)	(83,751)	3271.73	(3,467)			(2,456)		(5,750)			867				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/13/2024	(536)	(957,480)	1787.32	(20,586)			(14,582)		(38,072)			5,146				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/15/2025	(27)	(48,828)	1787.32	(1,523)			(1,301)		(2,341)			190				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(387)	(691,226)	1787.32	(14,861)			(10,527)		(27,539)			3,715				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2025	(11)	(19,400)	1787.32	(605)			(517)		(930)			76				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/17/2024	(344)	(614,807)	1787.32	(13,218)			(9,363)		(24,511)			3,305				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/26/2025	(31)	(56,503)	1797.29	(1,737)			(1,484)		(2,506)			217				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(1,584)	(7,530,937)	4754.63	(273,052)			(193,412)		(386,597)			68,263				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(606)	(2,879,310)	4754.63	(90,980)			(64,444)		(129,648)			22,745				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/24/2024	(429)	(2,039,153)	4754.63	(81,403)			(57,661)		(124,668)			20,351				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(7)	(33,322)	4754.63	(337)			(238)		(413)			84				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(13)	(42,704)	3285.14	(1,793)			(1,270)		(2,857)			448				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(15)	(50,267)	3285.14	(2,136)			(1,513)		(3,403)			534				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(342)	(613,113)	1792.75	(13,121)			(9,294)		(23,040)			3,280				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/22/2025	(122)	(218,250)	1792.75	(6,766)			(5,779)		(10,035)			846				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(346)	(620,743)	1792.75	(13,284)			(9,409)		(23,378)			3,321				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/24/2024	(269)	(481,665)	1792.75	(10,356)			(7,335)		(18,153)			2,589				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2025	(1,535)	(369,156)	240.47	(12,219)			(10,437)		(12,935)			1,527				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2025	(372)	(959,149)	2575.72	(29,542)			(25,234)		(25,126)			3,693				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(1,093)	(5,136,250)	4698.35	(226,611)			(160,516)		(345,640)			56,653				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(30)	(143,251)	4698.35	(11,159)			(9,531)		(15,979)			1,395				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(69)	(225,653)	3263.62	(9,281)			(6,574)		(16,377)			2,320				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(914)	(1,627,566)	1781.54	(35,004)			(24,795)		(69,247)			8,751				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(250)	(445,069)	1781.54	(13,669)			(11,676)		(22,386)			1,709				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(64)	(6,264)	98	(108)			(76)		(131)			27				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2024	01/02/2025	(34)	(88,231)	2563.61		(1,941)		(1,537)		(1,866)			404				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2024	01/02/2026	(148)	(380,247)	2563.61		(11,712)		(10,492)		(10,879)			1,220				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2024	01/02/2025	(40)	(42,699)	1060.95		(1,227)		(972)		(2,635)			256				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2024	01/02/2025	(387)	(1,836,135)	4742.83		(90,354)		(71,530)		(148,164)			18,824				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2024	01/02/2025	(122)	(219,747)	1797.57		(4,725)		(3,740)		(7,891)			984				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/02/2024	01/02/2026	(28)	(50,925)	1797.57		(1,574)		(1,410)		(2,260)			164				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2024	01/03/2025	(363)	(86,502)	238.58		(2,033)		(1,609)		(2,792)			424				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2024	01/03/2025	(80)	(203,464)	2556.98		(4,476)		(3,544)		(4,604)			933				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2024	01/03/2025	(478)	(2,249,066)	4704.81		(130,250)		(103,114)		(228,287)			27,135				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2024	01/02/2026	(18)	(85,856)	4704.81		(6,661)		(5,967)		(9,429)			694				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2024	01/03/2025	(43)	(141,466)	3284.13		(5,997)		(4,748)		(9,898)			1,249				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2024	01/03/2025	(181)	(323,101)	1788.92		(7,011)		(5,551)		(12,797)			1,461				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2024	01/02/2026	(24)	(42,923)	1788.92		(1,339)		(1,200)		(2,045)			140				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/03/2025	(1,132)	(269,557)	238.22		(6,335)		(5,015)		(8,993)			1,320				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/03/2025	(110)	(280,719)	2550.69		(6,176)		(4,889)		(6,755)			1,287				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/02/2026	(151)	(385,764)	2550.69		(11,882)		(10,644)		(12,042)			1,238				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/03/2025	(88)	(92,622)	1052.96		(2,657)		(2,104)		(6,305)			554				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/02/2026	(110)	(115,643)	1052.96		(4,501)		(4,032)		(8,527)			469				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/03/2025	(852)	(3,992,585)	4688.68		(180,803)		(143,136)		(284,192)			37,667				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/03/2025	(80)	(377,190)	4688.68		(3,828)		(3,031)		(4,734)			798				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/03/2025	(247)	(442,161)	1788.17		(9,551)		(7,561)		(17,657)			1,990				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2024	01/02/2026	(209)	(373,427)	1788.17		(11,576)		(10,370)		(17,904)			1,206				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/03/2025	(791)	(188,486)	238.16		(4,411)		(3,492)		(6,323)			919				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/03/2025	(370)	(944,518)	2550.22		(20,779)		(16,450)		(22,832)			4,329				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/05/2026	(56)	(144,000)	2550.22		(4,435)		(3,973)		(4,516)			462				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/05/2024	01/03/2025	(48)	(225,000)	4697.24		(1,532)		(1,213)		(647)			319				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/03/2025	(841)	(3,948,091)	4697.24		(138,964)		(110,013)		(208,799)			28,951				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/05/2026	(5)	(21,314)	4697.24		(1,123)		(1,006)		(1,370)			117				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/06/2025	(601)	(2,824,952)	4697.24		(114,490)		(90,638)		(164,111)			23,852				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/07/2025	(354)	(1,660,925)	4697.24		(57,110)		(45,212)		(86,255)			11,898				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/03/2025	(4)	(17,848)	4697.24		(180)		(143)		(224)			38				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/03/2025	(26)	(84,354)	3283.97		(3,342)		(2,646)		(5,523)			696				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/03/2025	(252)	(450,242)	1788.29		(9,725)		(7,699)		(17,957)			2,026				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/06/2025	(214)	(382,100)	1788.29		(8,215)		(6,504)		(15,268)			1,711				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2024	01/07/2025	(604)	(1,080,591)	1788.29		(23,341)		(18,478)		(43,208)			4,863				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2024	01/08/2025	(103)	(262,650)	2557.79		(5,778)		(4,574)		(5,928)			1,204				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2024	01/08/2025	(773)	(3,683,825)	4763.54		(138,991)		(110,034)		(207,933)			28,956				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2024	01/08/2025	(67)	(221,319)	3295.53		(9,882)		(7,823)		(15,263)			2,059				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/08/2024	01/08/2025	(200)	(358,150)	1793.77		(7,754)		(6,139)		(13,488)			1,615				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2024	01/09/2026	(977)	(233,230)	238.73		(7,720)		(6,916)		(9,273)			804				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2024	01/09/2025	(69)	(176,685)	2551.51		(3,887)		(3,077)		(4,244)			810				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2024	01/09/2026	(18)	(45,021)	2551.51		(1,387)		(1,242)		(1,403)			144				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2024	01/09/2025	(25)	(26,798)	1061.98		(769)		(609)		(1,636)			160				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2024	01/09/2025	(496)	(2,358,710)	4756.5		(125,253)		(99,159)		(195,845)			26,094				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2024	01/09/2025	(2)	(9,263)	4756.5		(94)		(75)		(114)			20				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2024	01/09/2025	(239)	(428,079)	1790.19		(9,247)		(7,320)		(16,787)			1,926				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/10/2025	(112)	(286,259)	2551.64		(6,298)		(4,986)		(6,874)			1,312				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/09/2026	(108)	(274,400)	2551.64		(8,452)		(7,571)		(8,541)			880				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/10/2025	(5)	(5,654)	1065.5		(162)		(128)		(330)			34				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/09/2026	(38)	(40,197)	1065.5		(1,564)		(1,401)		(2,632)			163				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/10/2025	(1,026)	(4,909,469)	4783.45		(200,962)		(159,095)		(282,451)			41,867				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/09/2026	(5)	(25,740)	4783.45		(3,290)		(2,947)		(5,016)			343				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/10/2025	(109)	(359,851)	3293.14		(14,363)		(11,371)		(23,403)			2,992				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/10/2025	(307)	(550,461)	1791.93		(12,000)		(9,500)		(21,190)			2,500				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2024	01/09/2026	(53)	(95,788)	1791.93		(2,979)		(2,669)		(4,467)			310				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2024	01/10/2025	(1,808)	(432,697)	239.34		(10,168)		(8,050)		(13,086)			2,118				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2024	01/09/2026	(727)	(174,083)	239.34		(5,762)		(5,162)		(6,642)			600				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2024	01/10/2025	(809)	(2,066,327)	2553.02		(45,459)		(35,989)		(48,960)			9,471				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2024	01/09/2026	(460)	(1,174,657)	2553.02		(36,179)		(32,411)		(36,230)			3,769				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2024	01/10/2025	(12)	(12,677)	1065.02		(364)		(288)		(745)			76				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2024	01/10/2025	(851)	(4,066,267)	4780.24		(148,729)		(117,744)		(219,010)			30,985				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2024	01/10/2025	(720)	(1,288,403)	1790.28		(27,708)		(21,936)		(50,508)			5,773				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2024	01/09/2026	(433)	(775,529)	1790.28		(23,834)		(21,351)		(36,655)			2,483				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/10/2025	(84)	(213,400)	2551.67		(4,695)		(3,717)		(5,123)			978				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/13/2025	(144)	(366,434)	2551.67		(8,098)		(6,411)		(8,822)			1,687				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/12/2024	01/10/2025	(84)	(400,000)	4783.83		(2,737)		(2,167)		(1,341)			570				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/10/2025	(675)	(3,227,801)	4783.83		(102,640)		(81,256)		(145,374)			21,383				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/13/2025	(1,065)	(5,093,461)	4783.83		(213,321)		(168,879)		(296,969)			44,442				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/14/2025	(1,071)	(5,121,781)	4783.83		(181,641)		(143,799)		(269,252)			37,842				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/15/2025	(539)	(2,577,725)	4783.83		(122,141)		(96,695)		(201,158)			25,446				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/13/2025	(1)	(6,411)	4783.83		(65)		(51)		(78)			14				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/14/2025	(2)	(9,020)	4783.83		(92)		(72)		(110)			19				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/10/2025	(4)	(14,152)	3293.27		(487)		(385)		(838)			101				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/13/2025	(1)	(4,616)	3293.27		(189)		(149)		(314)			39				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/10/2025	(287)	(514,432)	1791.46		(11,216)		(8,879)		(19,906)			2,337				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/12/2026	(429)	(769,331)	1791.46		(23,955)		(21,459)		(36,059)			2,495				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/13/2025	(174)	(311,414)	1791.46		(6,815)		(5,395)		(12,075)			1,420				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/13/2026	(70)	(124,598)	1791.46		(3,882)		(3,477)		(5,842)			404				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/14/2025	(217)	(388,221)	1791.46		(8,506)		(6,734)		(15,064)			1,772				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/14/2026	(41)	(73,872)	1791.46		(2,303)		(2,063)		(3,465)			240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2024	01/15/2025	(140)	(251,417)	1791.46		(5,516)		(4,367)		(9,762)			1,149				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2024	01/16/2025	(14)	(34,650)	2538.99		(766)		(606)		(942)			160				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2024	01/16/2026	(18)	(45,448)	2538.99		(1,404)		(1,258)		(1,542)			146				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2024	01/16/2025	(403)	(1,921,962)	4765.98		(113,323)		(89,714)		(199,950)			23,609				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2024	01/16/2026	(9)	(44,100)	4765.98		(2,337)		(2,094)		(2,768)			243				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2024	01/16/2025	(212)	(378,089)	1785.94		(8,242)		(6,525)		(15,594)			1,717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/16/2024	01/16/2026	(65)	(116,400)	1785.94		(3,585)		(3,212)		(5,712)			373				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/17/2025	(342)	(81,204)	237.23		(1,908)		(1,511)		(2,988)			398				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/16/2026	(185)	(43,953)	237.23		(1,450)		(1,299)		(1,934)			151				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/17/2025	(34)	(87,047)	2528.64		(1,915)		(1,516)		(2,597)			399				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/16/2026	(104)	(263,253)	2528.64		(8,108)		(7,264)		(9,537)			845				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/17/2025	(959)	(4,543,067)	4739.21		(233,203)		(184,619)		(341,966)			48,584				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/16/2026	(19)	(92,280)	4739.21		(7,543)		(6,757)		(10,725)			786				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/17/2025	(89)	(292,408)	3275.12		(12,141)		(9,612)		(21,406)			2,529				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/17/2025	(1,078)	(1,918,795)	1780.24		(41,638)		(32,963)		(84,071)			8,675				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2024	01/16/2026	(501)	(892,428)	1780.24		(27,398)		(24,544)		(45,807)			2,854				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2024	01/17/2025	(238)	(601,240)	2529.58		(13,227)		(10,472)		(17,793)			2,756				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2024	01/16/2026	(13)	(34,131)	2529.58		(1,051)		(942)		(1,229)			110				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2024	01/17/2025	(362)	(1,731,611)	4780.94		(86,979)		(68,858)		(141,288)			18,121				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2024	01/17/2025	(388)	(691,370)	1782.74		(15,003)		(11,877)		(29,514)			3,126				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2024	01/16/2026	(163)	(290,059)	1782.74		(8,963)		(8,029)		(14,599)			934				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/17/2025	(984)	(234,637)	238.49		(5,491)		(4,347)		(7,724)			1,144				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/16/2026	(95)	(22,586)	238.49		(745)		(668)		(915)			78				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/17/2025	(121)	(307,773)	2533.94		(6,771)		(5,360)		(8,762)			1,411				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/16/2026	(266)	(674,982)	2533.94		(20,722)		(18,563)		(23,646)			2,159				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/17/2025	(97)	(103,811)	1073.66		(2,974)		(2,355)		(5,470)			620				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/16/2026	(218)	(234,512)	1073.66		(9,113)		(8,164)		(14,187)			949				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/17/2025	(2,232)	(10,803,431)	4839.81		(418,328)		(331,176)		(549,660)			87,152				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/21/2025	(445)	(2,155,292)	4839.81		(65,941)		(52,203)		(85,285)			13,738				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/20/2025	(5)	(26,144)	4839.81		(842)		(666)		(1,308)			175				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/17/2025	(5)	(24,435)	4839.81		(249)		(197)		(292)			52				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/21/2025	(1)	(4,391)	4839.81		(45)		(36)		(52)			9				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/17/2025	(4)	(12,613)	3286.09		(534)		(422)		(891)			111				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/21/2025	(2)	(6,139)	3286.09		(220)		(174)		(384)			46				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/17/2025	(990)	(1,767,384)	1785.66		(37,822)		(29,942)		(73,158)			7,880				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/16/2026	(115)	(205,842)	1785.66		(6,258)		(5,606)		(10,124)			652				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/21/2025	(403)	(719,421)	1785.66		(15,324)		(12,131)		(29,851)			3,192				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2024	01/21/2026	(17)	(30,676)	1785.66		(933)		(835)		(1,512)			97				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2024	01/23/2025	(376)	(1,827,046)	4864.6		(107,874)		(85,400)		(158,747)			22,474				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2024	01/23/2025	(212)	(378,297)	1787.81		(8,144)		(6,448)		(15,361)			1,697				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2024	01/23/2025	(49)	(11,671)	238.45		(274)		(217)		(387)			57				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2024	01/23/2025	(299)	(759,445)	2538.39		(16,708)		(13,227)		(20,871)			3,481				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2024	01/23/2026	(369)	(937,548)	2538.39		(28,876)		(25,869)		(32,017)			3,008				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2024	01/29/2025	(84)	(213,989)	2551.15		(4,708)		(3,727)		(5,258)			981				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/24/2025	(831)	(4,045,359)	4868.55		(199,136)		(157,649)		(283,550)			41,487				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/24/2025	(93)	(304,421)	3276.67		(12,545)		(9,931)		(22,133)			2,613				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/24/2025	(546)	(972,163)	1779.2		(20,902)		(16,547)		(43,214)			4,354				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/23/2026	(282)	(502,122)	1779.2		(15,265)		(13,674)		(26,046)			1,590				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/24/2025	(603)	(143,808)	238.31		(3,379)		(2,675)		(4,838)			704				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/23/2026	(8)	(1,985)	238.31		(66)		(59)		(82)			7				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/24/2025	(115)	(290,467)	2534.78		(6,390)		(5,059)		(8,251)			1,331				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/23/2026		(216)	2534.78		(7)		(6)		(8)			1				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/24/2025	(146)	(157,713)	1077.23		(4,526)		(3,583)		(7,952)			943				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2024	01/23/2026	(58)	(283,800)	4868.55		(21,995)		(19,704)		(28,257)			2,291				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/24/2025	(471)	(112,623)	239.21		(2,647)		(2,095)		(3,491)			551				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/23/2026	(412)	(98,490)	239.21		(3,250)		(2,912)		(3,816)			339				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/24/2025	(138)	(351,724)	2544.54		(7,738)		(6,126)		(9,147)			1,612				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/23/2026	(158)	(401,283)	2544.54		(12,360)		(11,072)		(13,172)			1,287				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/24/2025	(36)	(38,750)	1081.08		(1,112)		(880)		(1,854)			232				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/24/2025	(1,382)	(6,762,414)	4894.16		(327,496)		(259,267)		(436,153)			68,228				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/24/2025	(44)	(146,468)	3298.33		(6,386)		(5,056)		(10,272)			1,330				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/24/2025	(262)	(469,195)	1790.69		(10,135)		(8,023)		(18,483)			2,111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2024	01/23/2026	(37)	(65,370)	1790.69		(2,000)		(1,792)		(3,097)			208				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/24/2025	(47)	(119,920)	2543.53		(2,638)		(2,089)		(3,148)			550				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2024	01/22/2025	(660)	(3,200,823)	4850.43		(136,101)		(107,747)		(198,914)			28,354				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2024	01/22/2025	(57)	(188,408)	3288.44		(8,346)		(6,608)		(13,709)			1,739				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2024	01/22/2025	(134)	(238,861)	1786.13		(5,143)		(4,071)		(9,868)			1,071				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/22/2024	01/22/2026	(466)	(832,177)	1786.13		(25,566)		(22,903)		(40,868)			2,663				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/24/2025	(877)	(4,289,199)	4890.97		(144,828)		(114,655)		(189,096)			30,172				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/27/2025	(787)	(3,849,652)	4890.97		(138,300)		(109,487)		(178,359)			28,812				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/28/2025	(753)	(3,683,716)	4890.97		(138,261)		(109,457)		(188,833)			28,804				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/28/2026	(20)	(36,254)	1791.44		(1,117)		(1,000)		(1,710)			116				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2024	01/30/2025	(69)	(16,503)	239.65		(388)		(307)		(494)			81				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2024	01/30/2025	(57)	(145,355)	2551.91		(3,198)		(2,532)		(3,549)			666				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2024	01/30/2026	(238)	(607,014)	2551.91		(18,696)		(16,749)		(19,053)			1,948				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2024	01/29/2025	(745)	(3,672,760)	4927.93		(150,418)		(119,081)		(204,267)			31,337				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2024	01/30/2026	(487)	(528,069)	1084.95		(20,558)		(18,416)		(28,608)			2,141				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2024	01/30/2025	(422)	(2,076,836)	4924.97		(119,126)		(94,308)		(168,331)			24,818				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2024	01/30/2025	(12)	(38,629)	3315.47		(1,777)		(1,407)		(2,632)			370				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2024	01/30/2025	(110)	(198,686)	1798.63		(4,292)		(3,398)		(7,203)			894				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2024	01/30/2026	(30)	(53,848)	1798.63		(1,653)		(1,481)		(2,398)			172				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/24/2025	(3)	(8,531)	3300.21		(362)		(286)		(575)			75				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/28/2025	(55)	(179,982)	3300.21		(7,685)		(6,084)		(12,225)			1,601				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/24/2025	(720)	(1,290,034)	1791.44		(27,865)		(22,060)		(50,407)			5,805				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/26/2026	(314)	(563,133)	1791.44		(17,345)		(15,538)		(26,547)			1,807				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/27/2025	(957)	(1,714,344)	1791.44		(37,030)		(29,315)		(67,121)			7,715				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/27/2026	(31)	(55,775)	1791.44		(1,718)		(1,539)		(2,630)			179				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2024	01/28/2025	(444)	(795,618)	1791.44		(17,185)		(13,605)		(31,171)			3,580				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2024	01/29/2025	(279)	(500,698)	1794.89		(10,765)		(8,522)		(18,905)			2,243				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/29/2024	01/29/2026	(129)	(231,424)	1794.89		(7,151)		(6,406)		(10,623)			745				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/30/2026	(1,483)	(353,970)	238.75		(11,716)		(10,496)		(14,184)			1,220				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/31/2025	(51)	(130,050)	2548.57		(2,874)		(2,275)		(3,279)			599				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/30/2026	(31)	(77,910)	2548.57		(2,400)		(2,150)		(2,499)			250				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/30/2026	(425)	(455,697)	1072.38		(17,781)		(15,929)		(28,032)			1,852				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/31/2025	(1,229)	(5,955,666)	4845.65		(295,445)		(233,894)		(418,801)			61,551				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/30/2026	(92)	(165,447)	1789.85		(5,142)		(4,606)		(7,912)			536				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/30/2026	(55)	(264,711)	4845.65		(16,608)		(14,878)		(20,436)			1,730				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/31/2025	(1)	(5,826)	4845.65		(206)		(163)		(309)			43				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/31/2025	(138)	(456,165)	3299.78		(19,118)		(15,135)		(31,669)			3,983				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2024	01/31/2025	(687)	(1,228,746)	1789.85		(26,849)		(21,256)		(49,067)			5,594				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/01/2024	(243)	(1,000,000)	4109.31		(453)		(76)		(13,748)			378				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/05/2024	(396)	(1,620,000)	4090.38		(80,962)		(13,494)		(153,642)			67,468				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/11/2024	(179)	(735,000)	4108.94		(26,461)		(4,410)		(54,297)			22,051				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/12/2024	(171)	(700,000)	4091.95		(63,046)		(10,508)		(114,807)			52,538				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/13/2024	(192)	(797,000)	4146.22		(7,389)		(1,231)		(23,525)			6,157				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/16/2024	(464)	(1,920,000)	4137.64		(31,146)		(5,191)		(76,736)			25,955				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/18/2024	(187)	(778,000)	4154.87		(3,899)		(650)		(17,679)			3,249				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/19/2024	(434)	(1,801,000)	4154.52		(21,732)		(3,622)		(77,912)			18,110				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/25/2024	(417)	(1,698,000)	4071.63		(1,790)		(298)		(15,194)			1,491				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	04/26/2024	(218)	(886,000)	4055.99		(10,035)		(1,672)		(46,546)			8,362				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/02/2024	(190)	(782,000)	4119.58		(9,951)		(3,732)		(26,948)			6,219				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/03/2024	(330)	(1,351,000)	4090.75		(65,220)		(24,457)		(128,565)			40,762				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/07/2024	(176)	(730,000)	4136.25		(11,443)		(4,291)		(34,245)			7,152				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/09/2024	(185)	(760,000)	4119.17		(18,611)		(6,979)		(42,209)			11,632				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/11/2024	(188)	(776,000)	4130.62		(24,323)		(9,121)		(50,929)			15,202				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/12/2024	(207)	(855,000)	4124.08		(20,761)		(7,785)		(45,028)			12,976				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/13/2024	(175)	(722,000)	4124.08		(17,204)		(6,451)		(56,550)			10,752				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/15/2024	(367)	(1,516,000)	4136.28		(24,787)		(9,295)		(69,177)			15,492				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/17/2024	(227)	(943,000)	4158.77		(41,842)		(15,691)		(84,400)			26,151				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/20/2024	(234)	(979,000)	4191.98		(1,509)		(566)		(14,362)			943				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/21/2024	(229)	(960,000)	4191.98		(5,375)		(2,016)		(35,913)			3,359				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	05/24/2024	(222)	(913,000)	4115.24		(17,509)		(6,566)		(54,503)			10,943				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	06/04/2024	(197)	(843,000)	4282.37		(6,903)		(3,452)		(21,979)			3,452				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	06/07/2024	(482)	(2,055,000)	4267.52		(52,371)		(26,185)		(109,785)			26,185				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	06/13/2024	(161)	(702,000)	4369.01		(5,950)		(2,975)		(17,922)			2,975				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	06/14/2024	(366)	(1,600,000)	4372.59		(46,939)		(23,470)		(118,136)			23,470				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	06/15/2024	(175)	(773,000)	4425.84		(8,179)		(4,090)		(25,816)			4,090				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	06/19/2024	(463)	(2,040,000)	4409.59		(8,652)		(4,326)		(12,508)			4,326				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	06/21/2024	(376)	(1,640,000)	4365.69		(1,292)		(646)		(8,064)			646				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	06/28/2024	(131)	(575,000)	4376.86		(936)		(546)		(7,488)			390				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	07/05/2024	(386)	(1,716,000)	4446.82		(45,258)		(26,400)		(104,408)			18,857				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	07/08/2024	(106)	(468,000)	4398.95		(5,521)		(3,220)		(12,039)			2,300				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	07/09/2024	(346)	(1,521,000)	4398.95		(19,648)		(11,461)		(49,544)			8,187				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	07/17/2024	(163)	(735,000)	4522.79		(3,643)		(2,125)		(11,711)			1,518				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	07/19/2024	(355)	(1,621,000)	4565.72		(10,008)		(5,838)		(43,037)			4,170				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	07/23/2024	(218)	(991,000)	4536.34		(395)		(231)		(2,540)			165				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	07/24/2024	(171)	(780,000)	4554.64		(431)		(252)		(2,778)			180				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	07/26/2024	(219)	(1,000,000)	4566.75		(8,801)		(5,134)		(49,056)			3,667				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	08/02/2024	(99)	(445,000)	4513.39		(7,902)		(5,080)		(21,313)			2,822				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	08/05/2024	(180)	(804,000)	4478.03		(20,082)		(12,910)		(46,795)			7,172				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	09/10/2024	(276)	(1,229,000)	4457.49		(17,425)		(11,980)		(46,350)			5,445				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	09/11/2024	(196)	(878,000)	4487.46		(11,450)		(7,872)		(30,284)			3,578				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	09/18/2024	(133)	(594,000)	4453.53		(5,315)		(3,654)		(17,216)			1,661				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/11/2024	10/11/2024	(174)	(760,000)	4376.95		(38,702)		(27,952)		(75,902)			10,751				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/03/2024	(240)	(990,000)	4124.51		(114,074)		(19,012)		(126,113)			95,061				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/05/2024	(1,165)	(4,765,554)	4090.38		(180,544)		(30,091)		(191,378)			150,453				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/10/2024	(225)	(926,000)	4109.11		(36,897)		(6,150)		(39,277)			30,748				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/12/2024	(592)	(2,422,000)	4091.95		(192,416)		(32,069)		(206,253)			160,347				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/18/2024	(197)	(818,000)	4154.87		(32,800)		(5,467)		(34,634)			27,333				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/19/2024	(284)	(1,178,000)	4154.52		(47,199)		(7,867)		(49,863)			39,333				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/24/2024	(257)	(1,064,000)	4137.04		(45,083)		(7,514)		(47,617)			37,569				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/25/2024	(247)	(1,004,000)	4071.63		(101,805)		(16,967)		(109,761)			84,837				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/15/2024	(261)	(1,078,000)	4137.64		(40,951)		(6,825)		(42,992)			34,126				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	04/26/2024	(1,097)	(4,451,000)	4055.99		(176,696)		(29,449)		(184,489)			147,247				

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S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	05/03/2024	(1,231)	(5,036,800)	4090.75		(197,529)		(74,074)		(207,624)			123,456				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	05/09/2024	(197)	(812,000)	4119.17		(32,299)		(12,112)		(34,180)			20,187				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	05/10/2024	(878)	(3,634,660)	4137.64		(215,749)		(80,906)		(234,604)			134,843				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	05/13/2024	(197)	(813,000)	4124.08		(28,531)		(10,699)		(30,166)			17,832				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	05/16/2024	(400)	(1,645,000)	4109.9		(27,297)		(10,236)		(28,474)			17,061				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	05/17/2024	(643)	(2,675,000)	4158.77		(102,050)		(38,269)		(109,000)			63,781				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	05/24/2024	(653)	(2,688,200)	4115.24		(102,911)		(38,592)		(109,391)			64,319				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	05/31/2024	(718)	(3,002,670)	4179.83		(164,030)		(82,015)		(181,042)			82,015				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	06/07/2024	(829)	(3,536,400)	4267.52		(123,351)		(61,676)		(135,590)			61,676				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	06/12/2024	(280)	(1,214,000)	4338.93		(42,064)		(21,032)		(47,254)			21,032				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	06/14/2024	(680)	(2,972,000)	4372.59		(149,766)		(74,883)		(176,876)			74,883				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	06/18/2024	(318)	(1,402,000)	4409.59		(44,166)		(22,083)		(50,800)			22,083				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	06/28/2024	(903)	(3,952,200)	4376.86		(170,838)		(99,655)		(199,526)			71,182				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	07/05/2024	(905)	(4,025,000)	4446.82		(163,002)		(95,085)		(196,102)			67,918				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	07/19/2024	(610)	(2,786,000)	4565.72		(83,402)		(48,651)		(103,615)			34,751				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	07/26/2024	(621)	(2,834,608)	4566.75		(119,566)		(69,747)		(158,531)			49,819				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	08/02/2024	(602)	(2,717,200)	4513.39		(121,997)		(78,427)		(154,988)			43,570				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	08/09/2024	(1,153)	(5,152,000)	4467.71		(253,101)		(162,708)		(312,016)			90,393				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	08/23/2024	(683)	(3,028,000)	4436.01		(138,006)		(88,718)		(165,494)			49,288				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	08/30/2024	(587)	(2,650,500)	4514.87		(130,116)		(89,455)		(162,554)			40,661				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	09/20/2024	(319)	(1,406,000)	4402.2		(42,188)		(29,004)		(48,565)			13,184				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2024	10/03/2024	(567)	(2,400,000)	4229.45		(119,329)		(86,182)		(133,584)			33,147				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	07/05/2024	(336)	(608,000)	1809.34		(5,082)		(2,965)		(15,014)			2,118				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	07/11/2024	(365)	(662,000)	1814.94		(4,997)		(2,915)		(14,942)			2,082				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	07/26/2024	(764)	(1,401,000)	1834.16		(7,207)		(4,204)		(22,619)			3,003				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	07/31/2024	(350)	(640,000)	1830.04		(3,742)		(2,183)		(11,385)			1,559				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	08/05/2024	(329)	(598,000)	1817.17		(4,808)		(3,091)		(13,632)			1,717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	08/09/2024	(650)	(1,181,000)	1817.91		(9,499)		(6,107)		(26,786)			3,393				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	08/14/2024	(392)	(712,000)	1814.78		(6,247)		(4,016)		(17,182)			2,231				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	08/29/2024	(265)	(479,000)	1808.95		(4,994)		(3,210)		(12,985)			1,784				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	09/11/2024	(235)	(422,000)	1793.43		(6,091)		(4,187)		(14,492)			1,903				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	09/27/2024	(644)	(1,128,000)	1750.73		(32,330)		(22,227)		(63,606)			10,103				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	10/09/2024	(359)	(625,000)	1741.95		(20,306)		(14,666)		(38,391)			5,641				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	10/11/2024	(344)	(601,000)	1747.19		(18,285)		(13,206)		(35,181)			5,079				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	10/25/2024	(545)	(937,000)	1717.7		(40,850)		(29,503)		(70,797)			11,347				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	10/31/2024	(568)	(977,000)	1719.84		(41,741)		(30,146)		(72,625)			11,595				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/17/2024	11/08/2024	(275)	(477,000)	1733.37		(17,565)		(13,174)		(31,768)			4,391				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2024	01/03/2025	(74)	(7,294)	98		(160)		(127)		(86)			33				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2024	02/12/2026	(239)	(609,196)	2545.66		(18,702)		(17,533)		(20,029)			1,169				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2024	02/12/2026	(18)	(19,670)	1095.62		(764)		(716)		(958)			48				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	01/31/2025	(631)	(3,127,507)	4958.61		(120,732)		(105,641)		(149,822)			15,092				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/03/2025	(581)	(2,879,609)	4958.61		(129,231)		(113,077)		(161,296)			16,154				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/04/2025	(593)	(2,941,820)	4958.61		(102,580)		(89,757)		(128,957)			12,822				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/02/2025	(4)	(21,427)	4958.61		(675)		(591)		(982)			84				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	01/31/2025	(1)	(3,058)	3311.01		(131)		(115)		(199)			16				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	01/31/2025	(330)	(592,487)	1795.4		(12,857)		(11,250)		(22,278)			1,607				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/02/2026	(44)	(79,010)	1795.4		(2,434)		(2,281)		(3,618)			152				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/03/2025	(730)	(1,311,481)	1795.4		(28,328)		(24,787)		(49,417)			3,541				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/03/2026	(79)	(142,184)	1795.4		(4,379)		(4,106)		(6,513)			274				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/04/2025	(551)	(988,437)	1795.4		(21,449)		(18,768)		(37,271)			2,681				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/04/2026	(34)	(61,595)	1795.4		(1,903)		(1,784)		(2,823)			119				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2024	02/05/2025	(878)	(4,340,930)	4942.81		(175,918)		(153,928)		(233,359)			21,990				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2024	01/31/2025	(1,153)	(277,013)	240.23		(6,510)		(5,696)		(7,854)			814				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2024	01/31/2025	(165)	(421,610)	2558.12		(9,275)		(8,116)		(9,718)			1,159				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2024	01/30/2026	(9)	(24,107)	2558.12		(743)		(696)		(726)			46				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2024	01/31/2025	(837)	(4,104,086)	4906.19		(179,206)		(156,805)		(253,213)			22,401				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2024	01/31/2025	(31)	(103,143)	3315.16		(4,209)		(3,683)		(6,609)			526				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2024	01/31/2025	(258)	(462,998)	1797.92		(9,966)		(8,720)		(16,930)			1,246				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2024	01/30/2026	(50)	(90,387)	1797.92		(2,781)		(2,608)		(4,049)			174				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/02/2026	(734)	(175,976)	239.64		(5,807)		(5,444)		(6,654)			363				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	01/31/2025	(140)	(355,153)	2544.96		(7,813)		(6,837)		(9,256)			977				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	02/02/2026	(75)	(190,174)	2544.96		(5,857)		(5,491)		(6,253)			366				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2024	01/31/2025	(9)	(10,268)	1088.87		(294)		(257)		(443)			37				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2024	02/05/2026	(2,692)	(642,385)	238.6		(21,199)		(19,874)		(26,063)			1,325				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2024	02/05/2025	(134)	(339,504)	2529.05		(7,469)		(6,535)		(10,226)			934				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2024	02/05/2026	(425)	(1,076,081)	2529.05		(33,036)		(30,971)		(39,180)			2,065				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2024	02/05/2025	(174)	(189,382)	1086.72		(5,416)		(4,739)		(8,447)			677				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2024	02/05/2026	(81)	(88,500)	1086.72		(3,425)		(3,211)		(4,718)			214				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2024	02/05/2025	(133)	(237,083)	1784.44		(5,050)		(4,419)		(10,052)			631				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/05/2024	02/05/2026	(503)	(897,953)	1784.44		(26,849)		(25,171)		(44,920)			1,678				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2024	02/06/2025	(561)	(2,779,286)	4954.23		(157,657)		(137,950)		(208,145)			19,707				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2024	02/06/2025	(4)	(13,923)	3303.6		(637)		(557)		(1,008)			80				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2024	02/06/2025	(482)	(862,302)	1790.29		(18,712)		(16,373)		(34,404)			2,339				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2024	02/07/2025	(206)	(523,714)	2536.64		(11,522)		(10,081)		(14,788)			1,440				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2024	02/06/2026	(7)	(17,480)	2536.64		(537)		(503)		(607)			34				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2024	02/07/2025	(143)	(156,530)	1092.89		(4,492)		(3,931)		(6,407)			562				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2024	02/06/2025	(288)	(69,055)	239.49		(1,623)		(1,420)		(2,110)			203				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2024	02/06/2025	(19)	(47,027)	2536.01		(1,035)		(905)		(1,334)			129				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2024	02/06/2025	(34)	(37,502)	1088.09		(1,076)		(942)		(1,642)			135				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2024	02/07/2025	(1,751)	(8,752,028)	4997.91		(351,764)		(307,793)		(422,492)			43,970				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2024	02/07/2025	(4)	(14,540)	3307.1		(627)		(548)		(977)			78				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2024	02/07/2025	(426)	(762,688)	1791.65		(16,322)		(14,281)		(30,011)			2,040				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2024	02/06/2026	(57)	(101,570)	1791.65		(3,108)		(2,914)		(4,801)			194				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/07/2025	(245)	(58,633)	239.67		(1,378)		(1,206)		(1,764)			172				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/06/2026	(14)	(3,283)	239.67		(108)		(102)		(124)			7				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/07/2025	(331)	(838,478)	2536.28		(18,447)		(16,141)		(23,751)			2,306				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/06/2026	(79)	(200,033)	2536.28		(6,141)		(5,757)		(6,963)			384				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/07/2025	(160)	(175,150)	1092.6		(5,027)		(4,398)		(7,199)			628				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/06/2026	(143)	(156,000)	1092.6		(6,053)		(5,675)		(7,824)			378				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2024	02/12/2025	(698)	(3,503,639)	5021.84		(163,369)		(142,947)		(205,702)			20,421				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/12/2024	02/12/2025	(309)	(554,990)	1795.5		(12,043)		(10,538)		(21,021)			1,505				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/14/2025	(57)	(62,813)	1092.64		(1,801)		(1,576)		(2,594)			225				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/13/2026	(34)	(37,500)	1092.64		(1,452)		(1,362)		(1,885)			91				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/14/2025	(971)	(231,799)	238.64		(5,424)		(4,746)		(7,696)			678				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/14/2025	(498)	(1,261,000)	2531.82		(27,742)		(24,274)		(37,313)			3,468				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/13/2026	(96)	(242,016)	2531.82		(7,406)		(6,943)		(8,687)			463				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2024	02/14/2025	(1,036)	(5,209,413)	5029.73		(249,389)		(218,215)		(298,955)			31,174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2024	02/14/2025	(1,660)	(2,978,801)	1794.15		(63,746)		(55,778)		(114,642)			7,968				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2024	02/13/2026	(314)	(563,719)	1794.15		(17,306)		(16,225)		(26,190)			1,082				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2024	02/14/2025	(107)	(272,274)	2540.37		(5,990)		(5,241)		(7,479)			749				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2024	02/13/2026	(89)	(226,436)	2540.37		(6,929)		(6,496)		(7,703)			433				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/07/2025	(797)	(3,981,949)	4995.06		(180,712)		(158,123)		(225,728)			22,589				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/07/2025	(503)	(120,546)	239.87		(2,821)		(2,468)		(3,559)			353				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/07/2025	(61)	(154,983)	2536.69		(3,410)		(2,983)		(4,374)			426				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2024	02/13/2026	(697)	(165,734)	237.75		(5,453)		(5,112)		(7,128)			341				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2024	02/13/2025	(286)	(721,471)	2521.12		(15,872)		(13,888)		(23,350)			1,984				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2024	02/13/2026	(386)	(973,075)	2521.12		(29,776)		(27,915)		(37,308)			1,861				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2024	02/13/2025	(187)	(203,223)	1086.76		(5,826)		(5,098)		(9,107)			728				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2024	02/13/2026	(83)	(89,705)	1086.76		(3,477)		(3,260)		(4,793)			217				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2024	02/13/2025	(813)	(4,026,095)	4953.17		(210,283)		(183,997)		(268,283)			26,285				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2024	02/13/2025	(454)	(810,667)	1783.8		(17,673)		(15,463)		(34,757)			2,209				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2024	02/13/2026	(305)	(544,522)	1783.8		(16,281)		(15,264)		(27,454)			1,018				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/07/2024	02/07/2025	(20)	(100,000)	4995.06		(1,206)		(1,055)		(888)			151				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/06/2026	(57)	(283,574)	4995.06		(26,038)		(24,411)		(31,660)			1,627				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/14/2025	(1,253)	(6,270,969)	5005.57		(255,611)		(223,659)		(302,429)			31,951				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/18/2025	(476)	(2,381,822)	5005.57		(84,794)		(74,195)		(102,827)			10,599				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/19/2025	(358)	(1,789,607)	5005.57		(98,138)		(85,871)		(127,852)			12,267				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/14/2025	(36)	(119,726)	3313.41		(5,292)		(4,630)		(7,936)			661				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/14/2025	(936)	(1,678,651)	1792.9		(36,259)		(31,727)		(65,476)			4,532				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/13/2026	(123)	(220,395)	1792.9		(6,524)		(6,116)		(10,342)			408				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/17/2026	(36)	(64,286)	1792.9		(1,903)		(1,784)		(3,022)			119				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/18/2025	(340)	(608,711)	1792.9		(13,087)		(11,451)		(23,806)			1,636				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/18/2026	(68)	(122,289)	1792.9		(3,620)		(3,394)		(5,750)			226				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/07/2025	(67)	(221,805)	3310.15		(9,760)		(8,540)		(14,977)			1,220				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/07/2025	(249)	(447,288)	1793.57		(9,617)		(8,415)		(17,240)			1,202				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2024	02/06/2026	(213)	(381,196)	1793.57		(11,703)		(10,971)		(17,743)			731				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2024	02/20/2026	(333)	(79,634)	239.27		(2,620)		(2,456)		(3,112)			164				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2024	02/20/2025	(44)	(110,963)	2533.61		(2,441)		(2,136)		(3,247)			305				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2024	02/20/2026	(59)	(149,600)	2533.61		(4,578)		(4,292)		(5,325)			286				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2024	02/20/2025	(15)	(16,080)	1089.73		(462)		(404)		(695)			58				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2024	02/21/2025	(1,378)	(7,008,831)	5087.03		(331,350)		(289,931)		(369,986)			41,419				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2024	02/21/2025	(378)	(680,811)	1801.26		(14,501)		(12,689)		(24,370)			1,813				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2024	02/20/2026	(358)	(644,157)	1801.26		(19,131)		(17,936)		(28,335)			1,196				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/19/2025	(605)	(1,085,390)	1792.9		(23,444)		(20,514)		(42,475)			2,931				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/14/2025	(641)	(153,386)	239.27		(3,589)		(3,141)		(4,814)			449				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/14/2025	(333)	(844,076)	2533.5		(18,485)		(16,175)		(24,618)			2,311				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/13/2026	(49)	(125,375)	2533.5		(3,824)		(3,585)		(4,453)			239				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/14/2025	(686)	(750,000)	1093.57		(21,443)		(18,762)		(30,566)			2,680				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2024	02/13/2026	(1,029)	(1,125,000)	1093.57		(43,470)		(40,753)		(56,007)			2,717				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/21/2025	(467)	(111,826)	239.25		(2,617)		(2,290)		(3,537)			327				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/21/2025	(175)	(442,661)	2532.36		(9,739)		(8,521)		(13,100)			1,217				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/20/2026	(261)	(659,766)	2532.36		(20,189)		(18,927)		(23,666)			1,262				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/21/2025	(158)	(171,872)	1090.19		(4,933)		(4,316)		(7,384)			617				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	(28)	(140,000)	5026.61		(1,681)		(1,471)		(1,306)			210				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2024	02/20/2025	(548)	(2,725,753)	4975.51		(155,484)		(136,048)		(210,126)			19,435				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2024	02/21/2025	(497)	(119,387)	240.45		(2,794)		(2,444)		(3,384)			349				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2024	02/20/2026	(570)	(136,940)	240.45		(4,492)		(4,211)		(4,944)			281				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2024	02/21/2025	(732)	(1,856,380)	2535.23		(40,655)		(35,573)		(53,602)			5,082				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2024	02/20/2026	(235)	(596,758)	2535.23		(18,201)		(17,064)		(21,027)			1,138				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/24/2025	(155)	(392,533)	2540.36		(8,636)		(7,556)		(10,865)			1,079				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/23/2026	(149)	(379,364)	2540.36		(11,609)		(10,883)		(12,959)			726				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/21/2025	(68)	(75,000)	1103.71		(2,145)		(1,877)		(2,652)			268				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/14/2025	(1,240)	(6,202,420)	5000.62		(278,009)		(243,258)		(336,881)			34,751				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2024	02/20/2025	(266)	(476,814)	1791.94		(10,347)		(9,054)		(18,863)			1,293				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/20/2024	02/20/2026	(239)	(428,013)	1791.94		(12,926)		(12,118)		(20,295)			808				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/21/2025	(58)	(146,549)	2540.36		(3,209)		(2,808)		(4,047)			401				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/21/2025	(877)	(4,460,476)	5088.8		(156,195)		(136,671)		(173,472)			19,524				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/24/2025	(651)	(3,313,895)	5088.8		(140,466)		(122,908)		(156,962)			17,558				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/13/2026	(74)	(368,555)	5000.62		(23,129)		(21,683)		(25,991)			1,446				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/14/2025	(1)	(7,329)	5000.62		(180)		(158)		(286)			23				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/25/2025	(877)	(4,461,207)	5088.8		(179,972)		(157,476)		(205,577)			22,497				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/25/2025	(1,439)	(2,597,301)	1804.8		(56,102)		(49,089)		(89,667)			7,013				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/25/2026	(5)	(9,829)	1804.8		(295)		(276)		(421)			18				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/14/2025	(1)	(5,977)	5000.62		(61)		(53)		(66)			8				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/14/2025	(48)	(159,649)	3302.59		(7,023)		(6,145)		(11,168)			878				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/14/2025	(663)	(1,184,771)	1787.59		(25,354)		(22,185)		(48,875)			3,169				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2024	02/13/2026	(305)	(544,812)	1787.59		(16,290)		(15,272)		(26,666)			1,018				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/24/2025	(6)	(30,604)	5088.8		(744)		(651)		(991)			93				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/24/2025	(2)	(8,204)	5088.8		(84)		(73)		(87)			10				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/21/2025	(12)	(40,915)	3338.93		(1,438)		(1,259)		(2,059)			180				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/21/2025	(402)	(725,635)	1804.8		(15,456)		(13,524)		(24,972)			1,932				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/23/2026	(42)	(76,640)	1804.8		(2,292)		(2,148)		(3,279)			143				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/24/2025	(259)	(467,972)	1804.8		(10,061)		(8,804)		(16,143)			1,258				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2024	02/24/2026	(83)	(150,432)	1804.8		(4,513)		(4,231)		(6,439)			282				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2024	02/26/2025	(17)	(18,751)	1101.52		(537)		(470)		(688)			67				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2024	02/26/2026	(102)	(112,500)	1101.52		(4,352)		(4,080)		(5,176)			272				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2024	02/27/2025	(295)	(749,359)	2538.24		(16,486)		(14,425)		(21,173)			2,061				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2024	02/27/2026	(79)	(199,373)	2538.24		(6,101)		(5,720)		(6,913)			381				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2024	02/27/2025	(28)	(31,202)	1102.38		(892)		(781)		(1,131)			112				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/28/2025	(293)	(70,467)	240.11		(1,649)		(1,443)		(2,074)			206				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/28/2025	(355)	(902,129)	2539.57		(19,847)		(17,366)		(25,217)			2,481				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/27/2026	(60)	(153,068)	2539.57		(4,669)		(4,377)		(5,263)			292				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/28/2025	(1,328)	(6,730,687)	5069.76		(312,365)		(273,319)		(359,653)			39,046				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/28/2025	(1)	(2,856)	5069.76		(85)		(74)		(107)			11				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/28/2025	(2)	(7,905)	5069.76		(80)		(70)		(84)			10				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/28/2025	(143)	(476,699)	3340.23		(20,658)		(18,076)		(28,810)			2,582				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/28/2025	(521)	(940,552)	1804.14		(20,316)		(17,776)		(32,788)			2,539				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/07/2025	(1,113)	(5,595,533)	5026.61		(228,233)		(199,704)		(267,868)			28,529				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/10/2025	(666)	(3,345,872)	5026.61		(124,432)		(108,878)		(146,100)			15,554				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2024	02/26/2025	(817)	(4,142,080)	5069.53		(167,200)		(146,300)		(194,773)			20,900				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2024	02/27/2025	(558)	(2,833,361)	5078.18		(152,140)		(133,122)		(176,798)			19,017				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/27/2026	(51)	(261,016)	5069.76		(22,200)		(20,813)		(24,424)			1,388				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/11/2025	(734)	(3,689,171)	5026.61		(128,942)		(112,824)		(154,728)			16,118				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/21/2025	(872)	(4,345,409)	4981.8		(183,483)		(160,547)		(225,660)			22,935				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2024	02/26/2025	(133)	(238,739)	1800.46		(5,133)		(4,491)		(8,654)			642				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/26/2024	02/26/2026	(40)	(72,750)	1800.46		(2,248)		(2,107)		(3,229)			140				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2024	02/27/2025	(477)	(858,901)	1802.37		(18,533)		(16,216)		(30,509)			2,317				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2024	02/27/2026	(576)	(1,038,378)	1802.37		(31,790)		(29,803)		(45,401)			1,987				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/10/2025		(566)	5026.61		(14)		(12)		(21)			2				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/10/2025		(1,035)	5026.61		(11)		(9)		(11)			1				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/07/2025	(514)	(920,008)	1790.76		(19,596)		(17,147)		(36,547)			2,450				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/09/2026	(4)	(6,783)	1790.76		(210)		(196)		(323)			13				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/10/2025	(562)	(1,005,972)	1790.76		(21,729)		(19,013)		(40,039)			2,716				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/10/2026	(152)	(272,530)	1790.76		(8,367)		(7,844)		(12,994)			523				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/11/2025	(653)	(1,169,918)	1790.76		(25,270)		(22,111)		(46,594)			3,159				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2024	02/11/2026	(10)	(18,052)	1790.76		(556)		(521)		(861)			35				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/20/2026	(107)	(534,040)	4981.8		(39,741)		(37,257)		(45,107)			2,484				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/21/2025	(3)	(15,908)	4981.8		(430)		(376)		(583)			54				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/21/2025	(100)	(332,705)	3321.4		(14,434)		(12,630)		(21,271)			1,804				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/21/2025	(623)	(1,119,378)	1795.87		(24,179)		(21,156)		(42,493)			3,022				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2024	02/20/2026	(546)	(980,197)	1795.87		(30,092)		(28,211)		(45,042)			1,881				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	11/15/2024	(112)	(504,000)	4502.88		(30,442)		(25,368)		(36,026)			5,074				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	11/22/2024	(120)	(547,000)	4556.62		(34,844)		(29,037)		(40,883)			5,807				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	11/22/2024	(132)	(600,000)	4559.34		(44,760)		(37,300)		(44,778)			7,460				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	11/29/2024	(167)	(760,000)	4550.58		(50,464)		(42,053)		(54,747)			8,411				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/15/2024	12/15/2025	(3,425)	(1,181,000)	344.86		(20,102)		(18,732)		(33,360)			1,371				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/15/2024	12/19/2025	(7,444)	(2,570,000)	345.24		(42,804)		(39,885)		(71,373)			2,918				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/15/2024	12/22/2025	(4,054)	(1,400,000)	345.33		(23,270)		(21,684)		(38,760)			1,587				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/15/2024	12/23/2025	(2,917)	(1,010,000)	346.29		(15,837)		(14,757)		(26,670)			1,080				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	11/01/2024	(283)	(1,201,000)	4237.86		(107,296)		(89,413)		(113,803)			17,883				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2024	11/01/2024	(137)	(595,000)	4358.34		(45,518)		(37,931)		(59,569)			7,586				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2024	02/28/2025	(142)	(13,951)	98		(137)		(120)		(103)			17				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/28/2025	(220)	(53,088)	241.84		(1,242)		(1,190)		(1,328)			52				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/28/2025	(31)	(77,906)	2552.5		(1,706)		(1,635)		(1,942)			71				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	03/03/2025	(185)	(471,712)	2552.5		(10,378)		(9,945)		(11,792)			432				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/27/2026	(94)	(240,842)	2552.5		(7,370)		(7,216)		(7,629)			154				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/28/2025	(18)	(20,025)	1109.44		(573)		(549)		(654)			24				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/27/2026	(12)	(13,275)	1109.44		(514)		(503)		(561)			11				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/01/2024	02/28/2025	(35)	(180,000)	5137.08		(1,188)		(1,139)		(1,104)			50				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/28/2025	(2,101)	(10,795,045)	5137.08		(418,716)		(401,270)		(452,435)			17,447				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	03/03/2025	(1,279)	(6,571,517)	5137.08		(236,401)		(226,551)		(252,356)			9,850				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	03/01/2025	(4)	(18,885)	5137.08		(548)		(525)		(647)			23				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/28/2025	(8)	(26,009)	3350.52		(1,112)		(1,066)		(1,507)			46				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/28/2025	(1,796)	(3,249,705)	1809.15		(70,194)		(67,269)		(107,089)			2,925				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	02/27/2026	(232)	(419,828)	1809.15		(12,889)		(12,620)		(17,358)			269				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	03/02/2026	(32)	(58,200)	1809.15		(1,787)		(1,750)		(2,410)			37				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	03/03/2025	(380)	(687,016)	1809.15		(14,771)		(14,155)		(22,697)			615				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2024	03/03/2026	(7)	(12,125)	1809.15		(372)		(364)		(502)			8				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2024	03/04/2025	(39)	(99,446)	2550.05		(2,188)		(2,097)		(2,543)			91				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2024	03/04/2026	(75)	(191,734)	2550.05		(5,867)		(5,745)		(6,183)			122				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2024	03/04/2025	(684)	(3,510,766)	5130.95		(158,313)		(151,716)		(174,310)			6,596				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2024	03/04/2025	(504)	(911,876)	1809.27		(19,651)		(18,832)		(30,110)			819				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2024	03/04/2026	(34)	(60,946)	1809.27		(1,874)		(1,835)		(2,523)			39				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2024	03/05/2025	(575)	(138,810)	241.53		(3,248)		(3,113)		(3,596)			135				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2024	03/05/2026	(548)	(132,240)	241.53		(4,351)		(4,260)		(4,463)			91				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2024	03/05/2025	(87)	(223,299)	2555.92		(4,913)		(4,708)		(5,422)			205				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2024	03/05/2026	(230)	(588,605)	2555.92		(18,011)		(17,636)		(18,289)			375				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2024	03/05/2025	(102)	(112,350)	1101.79		(3,213)		(3,079)		(4,131)			134				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2024	03/05/2026	(144)	(158,201)	1101.79		(6,107)		(5,979)		(7,280)			127				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2024	03/05/2025	(570)	(2,892,818)	5078.65		(110,775)		(106,159)		(126,372)			4,616				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/05/2024	03/05/2025	(537)	(969,659)	1806.25		(20,945)		(20,072)		(33,149)			873				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2024	03/06/2025	(47)	(11,495)	242.37		(269)		(258)		(275)			11				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2024	03/06/2025	(199)	(510,142)	2559.71		(11,223)		(10,755)		(11,977)			468				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2024	03/06/2026	(107)	(272,931)	2559.71		(8,352)		(8,178)		(8,279)			174				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2024	03/06/2025	(10)	(11,175)	1105.24		(320)		(306)		(391)			13				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2024	03/06/2025	(1,214)	(6,197,220)	5104.76		(272,210)		(260,868)		(303,055)			11,342				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2024	03/06/2026	(27)	(140,351)	5104.76		(7,659)		(7,500)		(7,985)			160				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2024	03/06/2025	(195)	(653,609)	3358.41		(26,740)		(25,626)		(35,286)			1,114				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2024	03/06/2025	(399)	(723,226)	1812.05		(15,622)		(14,971)		(23,178)			651				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2024	03/07/2025	(6)	(14,938)	2565.9		(329)		(315)		(332)			14				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2024	03/07/2025	(690)	(3,559,926)	5157.36		(153,399)		(147,007)		(162,505)			6,392				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2024	03/07/2025	(437)	(794,558)	1817.39		(17,202)		(16,485)		(23,961)			717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2024	03/06/2026	(95)	(173,060)	1817.39		(5,270)		(5,160)		(6,699)			110				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/08/2024	03/07/2025	(38)	(197,000)	5123.69		(1,379)		(1,322)		(1,185)			57				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/07/2025	(2,674)	(13,699,316)	5123.69		(600,044)		(575,042)		(652,649)			25,002				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/10/2025	(1,017)	(5,213,100)	5123.69		(235,033)		(225,240)		(254,263)			9,793				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/07/2025	(2)	(9,148)	5123.69		(93)		(89)		(95)			4				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/10/2025	(1)	(7,001)	5123.69		(71)		(68)		(72)			3				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/07/2025	(11)	(36,037)	3368.52		(1,568)		(1,502)		(1,953)			65				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/07/2025	(2,133)	(3,875,041)	1816.95		(83,701)		(80,213)		(117,460)			3,488				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/06/2026	(93)	(168,373)	1816.95		(5,152)		(5,045)		(6,542)			107				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/09/2026	(160)	(291,280)	1816.95		(8,913)		(8,727)		(11,334)			186				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/10/2025	(1,360)	(2,471,191)	1816.95		(53,378)		(51,154)		(75,117)			2,224				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/10/2026	(50)	(90,123)	1816.95		(2,758)		(2,700)		(3,509)			57				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/07/2025	(492)	(1,261,557)	2565.32		(27,628)		(26,477)		(28,150)			1,151				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/10/2025	(57)	(146,268)	2565.32		(3,218)		(3,084)		(3,274)			134				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2024	03/06/2026	(19)	(48,976)	2565.32		(1,499)		(1,467)		(1,432)			31				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2024	03/11/2025	(52)	(133,340)	2562.96		(2,933)		(2,811)		(3,053)			122				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2024	03/11/2025	(627)	(3,211,305)	5117.94		(148,818)		(142,618)		(166,238)			6,201				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2024	03/11/2025	(231)	(420,965)	1820.11		(9,093)		(8,714)		(12,343)			379				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2024	03/11/2026	(17)	(30,518)	1820.11		(934)		(914)		(1,157)			19				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2024	03/12/2025	(1,945)	(472,974)	243.23		(11,068)		(10,606)		(10,459)			461				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2024	03/12/2026	(262)	(63,700)	243.23		(2,096)		(2,052)		(1,915)			44				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2024	03/12/2025	(539)	(1,378,874)	2560.42		(30,335)		(29,071)		(32,344)			1,264				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2024	03/12/2026	(127)	(324,488)	2560.42		(9,929)		(9,722)		(9,826)			207				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2024	03/12/2025	(1,011)	(5,229,891)	5175.27		(205,644)		(197,075)		(213,471)			8,568				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2024	03/12/2025	(589)	(1,073,640)	1823.74		(23,298)		(22,327)		(30,184)			971				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/12/2024	03/12/2026	(512)	(933,425)	1823.74		(27,909)		(27,328)		(34,327)			581				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2024	03/13/2025	(845)	(4,365,280)	5165.31		(209,116)		(200,403)		(220,714)			8,713				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2024	03/13/2026	(64)	(332,848)	5165.31		(29,852)		(29,230)		(30,602)			622				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2024	03/13/2025	(79)	(267,152)	3388.17		(11,115)		(10,652)		(12,864)			463				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2024	03/13/2025	(261)	(477,407)	1826.17		(10,312)		(9,882)		(13,049)			430				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2024	03/13/2026	(50)	(91,465)	1826.17		(2,735)		(2,678)		(3,296)			57				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2024	03/13/2025	(332)	(80,836)	243.18		(1,892)		(1,813)		(1,799)			79				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2024	03/13/2025	(362)	(928,421)	2561.34		(20,425)		(19,574)		(21,616)			851				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2024	03/13/2026	(218)	(557,197)	2561.34		(17,050)		(16,695)		(16,780)			355				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2024	03/14/2025	(41)	(103,277)	2546.92		(2,262)		(2,168)		(2,737)			94				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2024	03/13/2026	(118)	(299,694)	2546.92		(9,141)		(8,950)		(9,897)			190				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2024	03/18/2025	(25)	(63,013)	2541.35		(1,380)		(1,322)		(1,757)			57				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2024	03/18/2025	(42)	(46,500)	1109.54		(1,330)		(1,274)		(1,544)			55				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2024	03/20/2026	(729)	(177,625)	243.58		(5,826)		(5,705)		(5,234)			121				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2024	03/20/2025	(61)	(155,521)	2562.81		(3,406)		(3,264)		(3,596)			142				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2024	03/20/2026	(143)	(367,500)	2562.81		(11,209)		(10,975)		(10,999)			234				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2024	03/14/2025	(527)	(2,715,736)	5150.48		(145,556)		(139,491)		(155,832)			6,065				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2024	03/14/2025	(347)	(632,093)	1819.31		(13,653)		(13,084)		(18,763)			569				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2024	03/13/2026	(110)	(200,514)	1819.31		(5,955)		(5,831)		(7,663)			124				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/14/2025	(919)	(222,298)	241.76		(5,202)		(4,985)		(5,688)			217				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/14/2025	(276)	(701,165)	2545		(15,356)		(14,716)		(18,895)			640				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/17/2025	(120)	(306,268)	2545		(6,738)		(6,457)		(8,272)			281				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/13/2026	(45)	(114,598)	2545		(3,495)		(3,422)		(3,830)			73				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/14/2025	(10)	(11,251)	1105		(322)		(308)		(398)			13				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/13/2026	(196)	(216,825)	1105		(8,367)		(8,193)		(9,677)			174				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/14/2025	(1,958)	(10,020,122)	5117.09		(408,544)		(391,522)		(446,255)			17,023				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/17/2025	(817)	(4,180,673)	5117.09		(170,105)		(163,017)		(184,576)			7,088				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/17/2025	(1)	(3,845)	5117.09		(85)		(81)		(112)			4				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/14/2025	(13)	(44,311)	3376.79		(1,954)		(1,873)		(2,347)			81				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/14/2025	(1,349)	(2,454,470)	1819.49		(53,262)		(51,043)		(72,706)			2,219				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/13/2026	(70)	(126,585)	1819.49		(3,861)		(3,780)		(4,830)			80				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/16/2026	(57)	(103,557)	1819.49		(3,148)		(3,083)		(3,958)			66				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2024	03/17/2025	(519)	(944,913)	1819.49		(20,505)		(19,650)		(28,071)			854				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2024	03/18/2025	(709)	(3,648,610)	5149.42		(145,193)		(139,144)		(154,755)			6,050				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2024	03/18/2025	(1,557)	(2,833,583)	1820.04		(61,772)		(59,198)		(83,720)			2,574				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2024	03/18/2026	(173)	(314,451)	1820.04		(9,465)		(9,268)		(11,974)			197				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2026	(139)	(154,917)	1113.39		(5,964)		(5,840)		(6,333)			124				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2025	(1,092)	(5,656,156)	5178.51		(320,421)		(307,071)		(333,111)			13,351				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2025	(987)	(239,255)	242.46		(5,599)		(5,365)		(5,756)			233				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2026	(745)	(180,750)	242.46		(5,929)		(5,805)		(5,762)			124				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2025	(178)	(454,585)	2550.24		(9,955)		(9,541)		(11,749)			415				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2026	(54)	(137,821)	2550.24		(4,204)		(4,116)		(4,468)			88				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2025	(246)	(273,709)	1113.39		(7,828)		(7,502)		(8,591)			326				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2026	(2)	(11,690)	5178.51		(613)		(601)		(615)			13				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2025	(82)	(279,356)	3389.29		(12,947)		(12,408)		(14,950)			539				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2025	(729)	(1,331,365)	1825.12		(28,891)		(27,687)		(37,085)			1,204				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/19/2024	03/19/2026	(60)	(109,560)	1825.12		(3,331)		(3,261)		(3,997)			69				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2024	03/26/2026	(44)	(112,556)	2566.66		(3,444)		(3,372)		(3,295)			72				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2024	03/20/2025	(1,124)	(5,871,591)	5224.62		(299,830)		(287,338)		(294,863)			12,493				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2024	03/21/2025	(1,083)	(5,674,439)	5241.53		(289,201)		(277,151)		(280,999)			12,050				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2024	03/21/2025	(970)	(1,779,235)	1834.7		(38,467)		(36,864)		(44,209)			1,603				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2024	03/20/2026	(49)	(89,320)	1834.7		(2,744)		(2,687)		(2,998)			57				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2024	03/20/2026	(47)	(245,922)	5224.62		(20,131)		(19,712)		(19,483)			419				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2024	03/20/2025	(134)	(456,501)	3396.66		(19,050)		(18,256)		(21,547)			794				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2024	03/20/2025	(37)	(68,139)	1828.81		(1,492)		(1,430)		(1,818)			62				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2024	03/20/2026	(932)	(1,703,677)	1828.81		(51,962)		(50,880)		(60,226)			1,083				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2024	03/21/2025	(311)	(75,736)	243.79		(1,772)		(1,698)		(1,601)			74				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2024	03/21/2025	(130)	(333,926)	2570.45		(7,346)		(7,040)		(7,205)			306				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2024	03/21/2025	(17)	(19,224)	1121.74		(550)		(527)		(532)			23				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/24/2025	(1,230)	(299,280)	243.4		(7,033)		(6,740)		(6,605)			293				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/21/2025	(209)	(537,756)	2568.3		(11,777)		(11,286)		(11,837)			491				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/24/2025	(651)	(1,670,922)	2568.3		(36,760)		(35,229)		(36,888)			1,532				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/20/2026	(11)	(28,130)	2568.3		(858)		(840)		(812)			18				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/23/2026	(160)	(410,700)	2568.3		(12,567)		(12,306)		(11,879)			262				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2024	03/25/2025	(261)	(63,433)	243		(1,484)		(1,422)		(1,458)			62				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2024	03/25/2025	(115)	(295,184)	2566.54		(6,494)		(6,223)		(6,629)			271				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2024	03/25/2026	(33)	(85,138)	2566.54		(2,605)		(2,551)		(2,493)			54				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2024	03/25/2025	(151)	(168,667)	1118.11		(4,831)		(4,629)		(4,960)			201				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/28/2025	(1,221)	(298,296)	244.21		(6,980)		(6,689)		(6,101)			291				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/28/2025	(267)	(689,628)	2585.12		(15,172)		(14,540)		(13,054)			632				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/31/2025	(265)	(684,512)	2585.12		(15,059)		(14,432)		(13,009)			627				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/27/2026	(4)	(9,846)	2585.12		(300)		(294)		(255)			6				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/28/2025	(3)	(3,774)	1122.72		(108)		(104)		(104)			5				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2025	(43)	(10,562)	244.17		(247)		(237)		(217)			10				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2026	(25)	(6,164)	244.17		(202)		(198)		(175)			4				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2025	(79)	(203,737)	2581.65		(4,482)		(4,295)		(3,982)			187				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2026	(118)	(303,394)	2581.65		(9,284)		(9,090)		(8,053)			193				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2024	03/25/2025	(969)	(5,056,100)	5218.19		(231,906)		(222,243)		(232,092)			9,663				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2024	03/26/2025	(1,088)	(5,659,002)	5203.58		(261,637)		(250,735)		(267,940)			10,902				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2024	03/25/2025	(750)	(1,368,705)	1825.85		(29,975)		(28,726)		(38,029)			1,249				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2024	03/25/2026	(57)	(104,850)	1825.85		(3,135)		(3,070)		(3,813)			65				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2024	03/26/2025	(31)	(105,862)	3394.26		(4,830)		(4,629)		(5,595)			201				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2024	03/26/2025	(1,030)	(1,879,824)	1825.87		(40,980)		(39,273)		(52,272)			1,708				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/26/2024	03/26/2026	(505)	(922,071)	1825.87		(28,123)		(27,537)		(33,546)			586				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/28/2025	(3,562)	(18,715,445)	5254.35		(871,910)		(835,580)		(835,957)			36,330				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/31/2025	(988)	(5,193,680)	5254.35		(166,784)		(159,835)		(160,688)			6,949				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/28/2025	(84)	(288,526)	3434.41		(12,963)		(12,423)		(12,179)			540				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/31/2025	(3)	(9,403)	3434.41		(450)		(432)		(424)			19				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/28/2025	(1,643)	(3,034,603)	1846.9		(66,154)		(63,398)		(65,185)			2,756				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	(76)	(400,000)	5234.18		(2,704)		(2,591)		(2,815)			113				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/27/2026	(65)	(119,499)	1846.9		(3,561)		(3,487)		(3,611)			74				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/30/2026	(15)	(28,246)	1846.9		(847)		(830)		(855)			18				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/31/2025	(432)	(797,095)	1846.9		(17,377)		(16,653)		(17,192)			724				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2024	03/31/2026	(4)	(6,763)	1846.9		(204)		(200)		(205)			4				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2025	(799)	(4,195,491)	5248.49		(211,177)		(202,378)		(204,643)			8,799				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2026	(4)	(20,906)	5248.49		(2,785)		(2,727)		(2,637)			58				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2025	(1)	(3,182)	5248.49		(91)		(87)		(94)			4				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2025	(170)	(581,029)	3426.96		(25,144)		(24,096)		(25,101)			1,048				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/21/2025	(2,188)	(11,453,470)	5234.18		(508,281)		(487,103)		(498,187)			21,178				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2025	(375)	(690,954)	1843.18		(15,132)		(14,501)		(15,547)			630				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/27/2026	(99)	(183,038)	1843.18		(5,638)		(5,520)		(5,721)			117				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/24/2025	(773)	(4,047,385)	5234.18		(150,232)		(143,972)		(147,413)			6,260				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/21/2025	(21)	(70,396)	3400.11		(3,169)		(3,037)		(3,581)			132				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/24/2025	(61)	(206,259)	3400.11		(8,849)		(8,480)		(10,011)			369				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/21/2025	(1,185)	(2,168,051)	1830.12		(47,264)		(45,294)		(56,984)			1,969				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/20/2026	(16)	(28,841)	1830.12		(874)		(856)		(1,008)			18				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/23/2026	(40)	(73,950)	1830.12		(2,233)		(2,187)		(2,589)			47				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/24/2025	(675)	(1,234,432)	1830.12		(26,911)		(25,789)		(32,553)			1,121				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2024	03/24/2026	(13)	(24,422)	1830.12		(740)		(725)		(855)			15				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	07/05/2024	(3,815)	(1,318,331)	345.53		(11,294)		(9,882)		(20,008)			1,412				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	07/26/2024	(2,310)	(797,980)	345.42		(7,624)		(6,671)		(13,018)			953				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	08/14/2024	(2,856)	(977,065)	342.16		(14,535)		(13,081)		(22,445)			1,453				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	08/16/2024	(5,652)	(1,926,670)	340.91		(32,836)		(29,552)		(49,255)			3,284				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	09/06/2024	(2,672)	(911,615)	341.22		(15,602)		(14,302)		(23,290)			1,300				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	09/13/2024	(6,072)	(2,066,825)	340.37		(38,802)		(35,568)		(56,776)			3,233				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	09/20/2024	(4,463)	(1,514,350)	339.28		(31,690)		(29,049)		(45,336)			2,641				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	10/11/2024	(5,937)	(1,996,170)	336.25		(54,557)		(50,660)		(74,147)			3,897				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	10/23/2024	(1,417)	(470,310)	331.94		(17,541)		(16,288)		(22,556)			1,253				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/20/2024	(2,138)	(737,955)	345.24		(10,346)		(9,771)		(15,762)			575				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	10/03/2025	(2,084)	(694,785)	333.32		(25,805)		(25,126)		(32,832)			679				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	10/10/2025	(4,996)	(1,676,475)	335.56		(55,506)		(54,045)		(71,869)			1,461				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	10/17/2025	(6,519)	(2,162,100)	331.65		(87,488)		(85,186)		(109,888)			2,302				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	10/23/2025	(4,668)	(1,549,565)	331.94		(61,854)		(60,226)		(77,857)			1,628				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	10/29/2025	(2,991)	(994,640)	332.55		(38,583)		(37,619)		(48,745)			965				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	11/06/2025	(3,560)	(1,193,925)	335.36		(40,194)		(39,189)		(51,911)			1,005				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	11/07/2025	(2,749)	(925,260)	336.58		(29,222)		(28,491)		(38,120)			731				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	02/10/2026	(3,085)	(1,049,985)	340.4		(27,884)		(27,278)		(37,329)			606				

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	03/14/2024	10/29/2024	(1,718)	(571,305)	332.55		(20,512)		(19,230)		(26,522)			1,282				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	11/07/2024	(3,559)	(1,195,212)	335.85		(34,235)		(32,096)		(45,996)			2,140				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	11/27/2024	(3,899)	(1,318,820)	338.25		(32,010)		(30,010)		(44,217)			2,001				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/03/2024	(830)	(283,000)	340.96		(5,586)		(5,276)		(7,998)			310				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/06/2024	(1,104)	(378,750)	342.93		(6,362)		(6,008)		(9,386)			353				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/13/2024	(1,514)	(522,120)	344.86		(7,479)		(7,064)		(11,368)			416				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/16/2024	(1,327)	(457,550)	344.86		(6,581)		(6,215)		(9,997)			366				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/17/2024	(882)	(304,325)	344.86		(4,386)		(4,142)		(6,657)			244				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	11/14/2025	(1,594)	(538,000)	337.48		(16,229)		(15,823)		(21,321)			406				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	11/26/2025	(2,863)	(974,795)	340.5		(25,050)		(24,424)		(33,726)			626				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/05/2025	(1,082)	(371,130)	343.07		(8,265)		(8,068)		(11,395)			197				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/10/2025	(2,469)	(844,170)	341.88		(20,173)		(19,693)		(27,494)			480				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/16/2025	(2,475)	(853,565)	344.86		(17,227)		(16,817)		(24,122)			410				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	12/23/2025	(1,745)	(604,265)	346.29		(11,238)		(10,970)		(15,956)			268				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	01/05/2026	(1,840)	(628,734)	341.79		(15,268)		(14,921)		(20,749)			347				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2024	01/26/2026	(3,764)	(1,287,431)	342.06		(31,089)		(30,382)		(42,250)			707				
UST 4.00% 02/15/34 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2024	03/28/2025	(162)	(15,852)	98		(173)		(166)		(136)			7				
0699999999. Subtotal - Written Options - Hedging Other - Other										(70,392,396)	(26,933,759)		(46,926,370)	XXX	(153,603,797)			21,056,106			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(70,392,396)	(26,933,759)		(46,926,370)	XXX	(153,603,797)			21,056,106			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										(70,392,396)	(26,933,759)		(46,926,370)	XXX	(153,603,797)			21,056,106			XXX	XXX
0989999999. Total Written Options										(70,392,396)	(26,933,759)		(46,926,370)	XXX	(153,603,797)			21,056,106			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										733,805,647	180,851,178		449,201,978	XXX	1,473,380,665			(188,104,035)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							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)
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										733,805,647	180,851,178		449,201,978	XXX	1,473,380,665			(188,104,035)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(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 as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(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 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									
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	154,800,000		60,483,720	(261,102)		155,958,172	(349,807)	808,365		
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	58,335,000		15,740,958	(1,514)		58,281,122	(183)			
Canadian Imperial Bank of Commerce	2IGI19DL77OXOHC3ZE78	Y	Y	61,380,000		26,753,690	(8,001)		60,915,989	(121,272)			
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	89,380,000		20,123,138			94,412,717		5,032,717		
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	2,080,000		495,228			1,532,701				
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	11,850,000		7,469,936	(9,205)		13,870,956	(427,879)	1,593,077		
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	172,150,000		53,961,972	(81,963)		184,517,942	(1,079,757)	11,288,185		
Mizuho Bank LTD	549300Y6K4T3QBM4LN29	Y	Y	522,570,000		118,403,694	(492,361)		515,021,606	(2,536,619)			
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	45,685,685		10,486,633			44,079,482				
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	140,280,000		47,379,780	(5,856)		140,476,832	(5,168)	191,664		
Societe Generale S.A.	O2RNE8IBXP4R0TD8PU41	Y	Y	106,790,000		45,452,559	(2,497,425)		115,450,750	(5,452,019)	3,208,731		
Truist Bank	JUKC32MCHWDI71265Z06	Y	Y	58,380,000		18,115,969	(1,055)		55,459,293	(315)			
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	55,910,000		25,425,291			52,830,854				
Wells Fargo Bank N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	139,570,000		45,835,780			134,176,047				
Eagle Life Insurance Company	5KCJSCUB87LQCN2G7947	Y	N				(43,567,888)			(143,630,779)			
0299999999. Total NAIC 1 Designation				1,619,160,685		496,128,350	(46,926,370)		1,626,984,463	(153,603,798)	22,122,739		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				1,619,160,685		496,128,350	(46,926,370)		1,626,984,463	(153,603,798)	22,122,739		
1. Offset per SSAP No. 64						46,926,370	(46,926,370)						
2. Net after right of offset per SSAP No. 64						449,201,980							

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, N.A. B4TYDEB6GKMZO031MB27	Cash		Cash	154,800,000	154,800,000	XXX		
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash		Cash	58,335,000	58,335,000	XXX		
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash	61,380,000	61,380,000	XXX		
Citibank, N.A. E57ODZWZ7FF32TWEFA76	Cash		Cash	89,380,000	89,380,000	XXX		
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	2,080,000	2,080,000	XXX		
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	11,850,000	11,850,000	XXX		
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash		Cash	172,150,000	172,150,000	XXX		
Mizuho Bank LTD 549300Y6K4T30BM4LN29	Cash		Cash	522,570,000	522,570,000	XXX		
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash	45,685,685	45,685,685	XXX		
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	140,280,000	140,280,000	XXX		
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Cash		Cash	106,790,000	106,790,000	XXX		
Truist Bank JUKC32MCHWDI71265Z06	Cash		Cash	58,380,000	58,380,000	XXX		
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	55,910,000	55,910,000	XXX		
Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	Cash		Cash	139,570,000	139,570,000	XXX		
0299999999 - Total				1,619,160,685	1,619,160,685	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	*
CITIBANK	NEW CASTLE, DELAWARE					125,284	8,631,835	1,387,956	XXX
CITIBANK	NEW YORK, NEW YORK					31,365,334	26,374,873	42,870,549	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS		5.330	5,555,006		573,297,961	307,842,218	465,048,009	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS	0	5.330	1,405,635		42,927,248	1,800,811	12,593,755	XXX
CITIZENS BANK	BOSTON, MASSACHUSETTS							10,000,000	XXX
PNC BANK	PITTSBURGH, PENNSYLVANIA					(152,787,600)	(166,232,628)	(218,237,259)	XXX
JP MORGAN	NEW YORK, NEW YORK					9,995,878	9,156,310	9,372,265	XXX
BNY MELLON	NEW YORK, NEW YORK							703,357	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			249,624	239,672	2,870,187	XXX
0199999. Totals - Open Depositories		XXX	XXX	6,960,641		505,173,729	187,813,091	326,608,819	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	6,960,641		505,173,729	187,813,091	326,608,819	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	6,960,641		505,173,729	187,813,091	326,608,819	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY TBILL CASH		03/06/2024	5.274	04/18/2024	468,832,599		4,318,051
	UNITED STATES TREASURY TBILL CASH	0	03/06/2024	5.274	04/18/2024	6,483,839		59,718
	UNITED STATES TREASURY TBILL CASH	C	03/06/2024	5.274	04/18/2024	49,875,431		459,363
	UNITED STATES TREASURY TBILL CASH		03/28/2024	5.216	06/20/2024	395,350,549		416,746
	UNITED STATES TREASURY TBILL CASH	0	03/28/2024	5.216	06/20/2024	405,304		427
	UNITED STATES TREASURY TREASURYBILL		02/22/2024	0.000	05/16/2024	331,805,937		1,979,797
	UNITED STATES TREASURY TREASURYBILL	0	02/22/2024	0.000	05/16/2024	993,432		5,928
	UNITED STATES TREASURY TBILL CASH		03/21/2024	5.210	06/13/2024	366,076,503		614,204
	UNITED STATES TREASURY TBILL CASH		02/22/2024	5.285	04/04/2024	720,681,614		6,754,059
	UNITED STATES TREASURY TBILL CASH	0	02/22/2024	5.285	04/04/2024	2,498,897		23,419
	UNITED STATES TREASURY TBILL CASH	C	02/22/2024	5.285	04/04/2024	49,977,852		468,381
	UNITED STATES TREASURY TREASURYBILL		02/06/2024	5.213	04/11/2024	383,436,625		4,288,491
	UNITED STATES TREASURY TREASURYBILL	0	02/06/2024	5.213	04/11/2024	2,496,332		27,920
	UNITED STATES TREASURY TREASURYBILL	C	02/06/2024	5.213	04/11/2024	49,927,009		558,401
	UNITED STATES TREASURY TREASURYBILL		02/15/2024	5.229	04/25/2024	398,599,121		3,386,908
	UNITED STATES TREASURY TREASURYBILL	0	02/15/2024	5.229	04/25/2024	3,985,972		33,869
	UNITED STATES TREASURY TREASURYBILL	C	02/15/2024	5.229	04/25/2024	49,824,545		423,360
	UNITED STATES TREASURY TBILL CASH		03/21/2024	5.267	05/02/2024	789,106,093		5,291,108
	UNITED STATES TREASURY TBILL CASH	0	03/21/2024	5.267	05/02/2024	9,954,449		66,746
	UNITED STATES TREASURY TBILL CASH	C	03/21/2024	5.267	05/02/2024	91,681,578		614,743
	UNITED STATES TREASURY TBILL CASH		03/12/2024	5.252	05/09/2024	397,775,783		2,564,166
	UNITED STATES TREASURY TBILL CASH	0	03/12/2024	5.252	05/09/2024	230,212,709		1,484,011
	UNITED STATES TREASURY TBILL CASH	C	03/12/2024	5.252	05/09/2024	44,749,749		288,469
	UNITED STATES TREASURY TREASURYBILL		03/07/2024	0.000	05/23/2024	997,846,549		5,049,355
	UNITED STATES TREASURY TREASURYBILL	0	03/07/2024	0.000	05/23/2024	41,878,724		211,917
	UNITED STATES TREASURY TREASURYBILL	C	03/07/2024	0.000	05/23/2024	49,619,086		251,085
	UNITED STATES TREASURY TREASURYBILL		03/28/2024	0.000	05/30/2024	148,709,789		251,891
	UNITED STATES TREASURY TREASURYBILL		03/21/2024	5.218	06/06/2024	344,649,754		990,761
	UNITED STATES TREASURY TREASURYBILL	0	03/21/2024	5.218	06/06/2024	14,855,835		42,706
	UNITED STATES TREASURY TREASURYBILL	C	03/21/2024	5.218	06/06/2024	79,229,062		227,759
	UNITED STATES TREASURY TREASURYBILL		02/12/2024	5.250	04/02/2024	349,948,405		2,749,748
	UNITED STATES TREASURY TREASURYBILL	0	02/12/2024	5.250	04/02/2024	24,996,328		196,411
	UNITED STATES TREASURY TREASURYBILL	C	02/12/2024	5.250	04/02/2024	99,985,262		785,642
	UNITED STATES TREASURY TBILL CASH		02/22/2024	5.270	04/09/2024	411,014,735		2,838,543
	UNITED STATES TREASURY TBILL CASH	0	02/22/2024	5.270	04/09/2024	5,992,933		41,388
	UNITED STATES TREASURY TBILL CASH	C	02/22/2024	5.270	04/09/2024	49,941,086		344,902
	UNITED STATES TREASURY TREASURYBILL		02/22/2024	0.000	04/16/2024	249,448,213		1,481,799
	UNITED STATES TREASURY TREASURYBILL	0	02/22/2024	0.000	04/16/2024	9,479,024		56,308
	UNITED STATES TREASURY TREASURYBILL		03/14/2024	5.265	04/30/2024	248,933,956		948,293
	UNITED STATES TREASURY TREASURYBILL	C	03/14/2024	5.265	04/30/2024	49,786,611		189,658
	UNITED STATES TREASURY TREASURYBILL		03/21/2024	5.262	05/07/2024	179,548,087		417,479
	UNITED STATES TREASURY TREASURYBILL	0	03/21/2024	5.262	05/07/2024	34,815,402		80,952
	UNITED STATES TREASURY TBILL CASH		03/28/2024	5.261	05/14/2024	176,880,725		219,887
	UNITED STATES TREASURY TBILL CASH	0	03/28/2024	5.261	05/14/2024	6,955,958		8,647
	UNITED STATES TREASURY TBILL CASH	C	03/28/2024	5.261	05/14/2024	39,748,332		49,413
	UNITED STATES TREASURY TREASURYBILL		03/28/2024	5.256	05/21/2024	233,280,727		397,060
	UNITED STATES TREASURY TREASURYBILL	0	03/28/2024	5.256	05/21/2024	14,890,290		25,344
	UNITED STATES TREASURY TREASURYBILL	C	03/28/2024	5.256	05/21/2024	20,846,407		35,482
	UNITED STATES TREASURY TREASURYBILL		03/21/2024	0.000	05/28/2024	141,811,921		468,249
	UNITED STATES TREASURY TREASURYBILL	0	03/21/2024	0.000	05/28/2024	6,941,927		21,852
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,876,767,050		52,510,816
0109999999. Total - U.S. Government Bonds						8,876,767,050		52,510,816
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								

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
	AT&TINC CP CASH		03/26/2024	5.410	04/05/2024	14,990,975		13,517
	AMCOR FLEXIBLES NORTH AMERICA CP CASH	C	03/12/2024	0.000	04/02/2024	4,999,238		15,192
	AMCOR FLEXIBLES NORTH AMERICA CP CASH		03/11/2024	5.490	04/05/2024	9,993,880		32,005
	AMCOR FINANCE USA INC CP CASH		03/12/2024	0.000	04/05/2024	9,993,893		30,426
	AMCOR FINANCE USA INC CP CASH	C	03/13/2024	5.480	04/09/2024	8,989,008		25,998
	AMEREN ILLINOIS COMPANY CP CASH	C	03/28/2024	5.410	04/01/2024	5,910,000		3,553
	AMERICAN ELECTRIC POWER COMPAN CP CASH		03/18/2024	5.580	05/06/2024	1,491,845		3,237
	AMERICAN ELECTRIC POWER COMPAN CP CASH		03/08/2024	5.550	05/14/2024	17,880,232		66,157
	AMERICAN ELECTRIC POWER COMPAN CP CASH	O	03/27/2024	5.620	05/15/2024	248,281		194
	ARIZONA PUBLIC SERVICE COMPANY CP CASH	C	03/28/2024	5.390	04/01/2024	25,000,000		14,972
	ARIZONA PUBLIC SERVICE COMPANY CP CASH	C	03/26/2024	5.400	04/02/2024	12,748,086		11,474
	ARIZONA PUBLIC SERVICE COMPANY CP CASH	O	03/26/2024	5.400	04/02/2024	5,499,174		4,949
	BERKSHIRE HATHAWAY ENERGY CO CP CASH		03/12/2024	0.000	04/02/2024	19,996,963		60,546
	CVS HEALTH CORP CP CASH	C	03/28/2024	5.400	04/01/2024	35,000,000		21,000
	CVS HEALTH CORP CP CASH		03/28/2024	5.400	04/01/2024	9,750,000		5,850
	CABOT CORPORATION CP CASH	C	03/28/2024	5.420	04/02/2024	21,996,686		13,247
	CENTERPOINT ENERGY INC CP CASH		02/20/2024	5.460	04/02/2024	9,998,474		62,174
	CENTERPOINT ENERGY INC CP CASH	C	03/14/2024	5.460	04/17/2024	7,980,534		21,787
	CENTERPOINT ENERGY RESOURCES C CP CASH	C	03/28/2024	5.380	04/01/2024	25,000,000		14,944
	CONSOLIDATED EDISON COMPANY OF CP CASH		03/28/2024	5.380	04/01/2024	13,815,000		30,847
	CONSOLIDATED EDISON COMPANY OF CP CASH	C	03/28/2024	5.380	04/01/2024	10,000,000		22,329
	CONSOLIDATED EDISON COMPANY OF CP CASH	O	03/28/2024	5.380	04/01/2024	1,185,000		2,646
	CONSOLIDATED EDISON COMPANY OF CP CASH		03/06/2024	5.470	04/08/2024	2,747,063		10,852
	CONSOLIDATED EDISON COMPANY OF CP CASH		03/07/2024	5.450	04/09/2024	6,057,627		22,926
	CONSOLIDATED EDISON COMPANY OF CP CASH		03/28/2024	5.490	04/23/2024	7,908,362		4,824
	CONSOLIDATED EDISON COMPANY OF CP CASH	O	03/28/2024	5.490	04/23/2024	2,989,929		1,824
	CONSTELLATION ENERGY GROUP INC CP CASH	C	03/22/2024	5.490	04/05/2024	14,990,836		22,861
	CONSTELLATION ENERGY GROUP INC CP CASH	O	03/22/2024	5.490	04/05/2024	3,997,556		6,096
	COX ENTERPRISES INC CP CASH		03/25/2024	5.430	04/04/2024	14,993,206		13,569
	COX ENTERPRISES INC CP CASH	O	03/25/2024	5.430	04/04/2024	4,997,735		4,523
	WALT DISNEY CO CP CASH		03/20/2024	5.400	06/14/2024	24,722,000		44,500
	DOMINION ENERGY INC CP CASH		03/07/2024	5.580	04/15/2024	14,967,329		64,139
	DOMINION ENERGY INC CP CASH	C	03/12/2024	0.000	04/16/2024	9,976,762		30,817
	DOVER CORP CP CASH		03/28/2024	5.400	04/01/2024	25,000,000		15,000
	DOVER CORP CP CASH		03/19/2024	5.500	04/02/2024	13,247,972		26,312
	DOVER CORP CP CASH	O	03/19/2024	5.500	04/02/2024	6,499,005		12,908
	DUKE ENERGY CORP CP CASH		03/21/2024	5.450	04/10/2024	7,489,764		12,473
	DUKE ENERGY CORP CP CASH		01/23/2024	0.000	04/16/2024	2,494,263		26,055
	DUKE ENERGY CORP CP CASH		02/27/2024	5.480	04/17/2024	14,963,277		77,443
	ERAC USA FINANCE LLC CP CASH		03/27/2024	5.450	04/03/2024	16,495,000		12,486
	ERAC USA FINANCE LLC CP CASH	O	03/27/2024	5.450	04/03/2024	3,249,016		2,459
	EDISON INTERNATIONAL CP CASH		03/28/2024	5.450	04/01/2024	37,250,000		22,557
	EDISON INTERNATIONAL CP CASH	O	03/28/2024	5.450	04/01/2024	2,500,000		1,514
	ENTERGY CORPORATION CP CASH	O	02/29/2024	5.500	04/02/2024	324,950		1,589
	ENTERGY CORPORATION CP CASH		03/12/2024	0.000	04/19/2024	9,972,667		30,195
	ENTERGY CORPORATION CP CASH	C	03/12/2024	0.000	04/19/2024	9,972,667		30,195
	EVERGY KANSAS CENTRAL INC CP CASH	O	03/27/2024	5.460	04/04/2024	4,997,723		3,790
	EXELON CORPORATION CP CASH		03/27/2024	5.500	04/15/2024	24,946,495		15,245
	FORTIVE CORP CP CASH		03/21/2024	5.500	04/12/2024	9,983,166		16,777
	FORTIVE CORP CP CASH	O	03/21/2024	5.500	04/12/2024	4,991,583		8,389
	FORTIVE CORP CP CASH		03/21/2024	5.520	04/15/2024	4,989,249		8,415
	FORTUNE BRANDS INNOVATIONS INC CP CASH		03/13/2024	5.530	04/02/2024	9,998,459		29,181
	FORTUNE BRANDS INNOVATIONS INC CP CASH	C	03/13/2024	5.530	04/02/2024	4,999,230		14,591
	FORTUNE BRANDS INNOVATIONS INC CP CASH	O	03/20/2024	5.490	04/03/2024	4,998,472		9,147
	FORTUNE BRANDS INNOVATIONS INC CP CASH		03/19/2024	5.500	04/09/2024	1,498,163		2,976
	GENERAL MILLS INC CP CASH		03/19/2024	5.400	04/08/2024	13,236,060		25,810

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
	GENERAL MILLS INC CP CASH	0	03/19/2024	5.400	04/08/2024	5,494,214		10,714
	GENERAL MOTORS FINANCIAL CO IN CP CASH	C	03/28/2024	5.430	04/01/2024	25,000,000		15,083
	GENERAL MOTORS FINANCIAL CO IN CP CASH		02/15/2024	0.000	04/29/2024	3,235,768		23,113
	GENERAL MOTORS FINANCIAL CO IN CP CASH	0	02/15/2024	0.000	04/29/2024	5,475,915		39,113
	GENERAL MOTORS FINANCIAL CO IN CP CASH		02/15/2024	0.000	04/30/2024	4,977,323		35,552
	GENERAL MOTORS FINANCIAL CO IN CP CASH		02/13/2024	0.000	05/07/2024	4,972,094		36,727
	HUMANA INC CP CASH		03/28/2024	5.410	04/01/2024	12,500,000		7,514
	HUMANA INC CP CASH	0	03/28/2024	5.410	04/01/2024	2,000,000		1,202
	J M SMUCKER CO CP CASH	C	03/28/2024	5.400	04/01/2024	43,500,000		26,100
	KELLANOVA CP CASH 144A		03/28/2024	5.430	04/04/2024	17,741,963		10,704
	KELLANOVA CP CASH 144A	0	03/28/2024	5.430	04/04/2024	499,774		302
	KEURIG DR PEPPER INC CP CASH		03/21/2024	5.480	04/04/2024	3,498,399		5,858
	KEURIG DR PEPPER INC CP CASH		03/26/2024	5.480	04/17/2024	9,975,395		28,735
	KEURIG DR PEPPER INC CP CASH	C	03/26/2024	5.480	04/17/2024	4,987,697		14,367
	KEURIG DR PEPPER INC CP CASH	0	03/26/2024	5.480	04/17/2024	249,391		718
	KINDER MORGAN INC CP CASH		03/28/2024	5.450	04/01/2024	37,750,000		22,860
	KINDER MORGAN INC CP CASH	0	03/28/2024	5.450	04/01/2024	2,000,000		1,211
	L3HARRIS TECHNOLOGIES INC CP CASH		02/27/2024	5.530	04/03/2024	999,691		5,221
	L3HARRIS TECHNOLOGIES INC CP CASH		03/12/2024	0.000	04/08/2024	1,248,635		3,885
	L3HARRIS TECHNOLOGIES INC CP CASH		03/05/2024	0.000	04/11/2024	499,226		2,078
	L3HARRIS TECHNOLOGIES INC CP CASH		03/07/2024	5.550	04/15/2024	5,488,083		21,152
	L3HARRIS TECHNOLOGIES INC CP CASH		03/05/2024	0.000	04/17/2024	5,237,005		31,274
	L3HARRIS TECHNOLOGIES INC CP CASH	0	03/05/2024	0.000	04/17/2024	5,486,469		32,764
	MCCORMICK & COMPANY INCORPORAT CP CASH	C	03/22/2024	5.400	04/12/2024	17,720,669		26,581
	MONDELEZ INTERNATIONAL INC CP CASH		03/28/2024	5.420	04/01/2024	6,000,000		3,613
	MONDELEZ INTERNATIONAL INC CP CASH	C	03/28/2024	5.440	04/03/2024	24,992,440		15,107
	NATIONAL RURAL UTILITIES COOPE CP CASH		03/27/2024	5.400	04/25/2024	13,949,562		10,462
	NATIONAL RURAL UTILITIES COOPE CP CASH	0	03/27/2024	5.400	04/25/2024	4,981,987		3,737
	NEXTERA ENERGY CAPITAL HOLDING CP CASH		02/23/2024	0.000	04/10/2024	4,493,697		26,420
	NEXTERA ENERGY CAPITAL HOLDING CP CASH		03/05/2024	5.530	04/16/2024	748,265		3,223
	NEXTERA ENERGY CAPITAL HOLDING CP CASH	C	03/05/2024	5.530	04/16/2024	8,480,258		36,531
	NEXTERA ENERGY CAPITAL HOLDING CP CASH	0	03/05/2024	5.530	04/16/2024	4,988,388		21,489
	NISOURCE INC CP CASH		03/06/2024	5.500	04/02/2024	18,997,086		72,558
	OREILLY AUTOMOTIVE INC CP CASH		03/20/2024	5.480	04/01/2024	13,250,000		24,203
	OREILLY AUTOMOTIVE INC CP CASH	0	03/20/2024	5.480	04/01/2024	5,500,000		10,047
	PENSKETRUCKLEASINGCOLP CP CASH		03/07/2024	5.500	04/02/2024	7,948,781		30,360
	PENSKETRUCKLEASINGCOLP CP CASH		02/06/2024	5.620	04/05/2024	1,648,961		14,158
	PENSKETRUCKLEASINGCOLP CP CASH	0	03/19/2024	5.500	04/16/2024	4,489,667		8,917
	PENSKETRUCKLEASINGCOLP CP CASH		03/20/2024	5.530	05/03/2024	8,476,052		15,624
	PHILLIPS 66 CP CASH	0	03/19/2024	5.450	04/02/2024	4,999,242		9,839
	PHILLIPS 66 CP CASH		03/27/2024	5.520	04/03/2024	14,995,396		11,496
	REPUBLIC SERVICES INC CP CASH	C	03/20/2024	5.420	04/10/2024	13,232,014		23,906
	REPUBLIC SERVICES INC CP CASH	0	03/20/2024	5.420	04/10/2024	5,492,534		9,923
	REPUBLIC SERVICES INC CP CASH		03/25/2024	5.420	04/15/2024	4,989,450		5,258
	RYDER SYSTEM INC CP CASH		03/28/2024	0.000	04/01/2024	35,000,000		48,065
	RYDER SYSTEM INC CP CASH	C	03/28/2024	0.000	04/01/2024	10,000,000		13,733
	S&PGLOBALINC CP CASH	C	03/28/2024	5.400	04/04/2024	24,988,743		14,993
	SEMPRA CP CASH	0	03/20/2024	5.520	04/01/2024	5,500,000		10,120
	SEMPRA CP CASH		03/20/2024	5.520	04/03/2024	9,647,035		17,751
	SEMPRA CP CASH		03/21/2024	5.510	04/04/2024	4,248,045		7,152
	SHERWIN-WILLIAMS COMPANY THE CP CASH	C	03/28/2024	5.380	04/01/2024	25,000,000		14,944
	SHERWIN-WILLIAMS COMPANY THE CP CASH		03/13/2024	5.400	04/09/2024	9,987,966		28,466
	SHERWIN-WILLIAMS COMPANY THE CP CASH		03/21/2024	5.440	04/22/2024	3,987,286		6,628
	SHERWIN-WILLIAMS COMPANY THE CP CASH		03/04/2024	5.450	05/20/2024	6,947,853		29,451
	SHERWIN-WILLIAMS COMPANY THE CP CASH	0	03/04/2024	5.450	05/20/2024	496,275		2,104
	SOUTHERN POWER COMPANY CP CASH		03/21/2024	5.510	04/11/2024	14,977,003		25,215

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
	SPIRE INC CP CASH		03/27/2024	5.490	04/17/2024	13,965,814		10,649
	SPIRE INC CP CASH	0	03/27/2024	5.490	04/17/2024	4,987,791		3,803
	SYSCO CORPORATION CP CASH		03/28/2024	5.400	04/01/2024	25,000,000		15,000
	UNION ELECTRIC CO CP CASH		03/28/2024	5.430	04/01/2024	40,000,000		24,133
	UNION ELECTRIC CO CP CASH	0	03/28/2024	5.430	04/01/2024	3,000,000		1,810
	VERIZON COMMUNICATIONS INC CP CASH		03/21/2024	5.450	04/16/2024	20,952,233		34,891
	VERIZON COMMUNICATIONS INC CP CASH	0	03/21/2024	5.450	04/16/2024	3,741,470		6,231
	WEC ENERGY GROUP INC CP CASH	C	03/20/2024	5.470	04/02/2024	19,996,956		36,461
	WEC ENERGY GROUP INC CP CASH		03/20/2024	5.505	04/03/2024	979,700		1,798
	WRKCO INC CP CASH	C	03/14/2024	5.500	04/02/2024	9,998,468		27,496
	WASHINGTON GAS LIGHT COMPANY CP CASH		03/19/2024	5.500	04/04/2024	7,496,556		14,889
	WASHINGTON GAS LIGHT COMPANY CP CASH	0	03/19/2024	5.500	04/04/2024	1,499,311		2,978
	WASHINGTON GAS LIGHT COMPANY CP CASH		03/19/2024	5.450	04/05/2024	10,643,538		20,947
	WASHINGTON GAS LIGHT COMPANY CP CASH	0	03/19/2024	5.450	04/05/2024	4,996,966		9,834
	WASTE MANAGEMENT INC CP CASH	C	03/22/2024	5.400	04/02/2024	24,996,244		37,494
	XCEL ENERGY INC CP CASH		03/28/2024	5.400	04/04/2024	24,988,743		14,993
	ALIMENTATION COUCHE-TARD INC CP CASH	C	03/22/2024	5.510	04/08/2024	13,735,246		21,022
	ALIMENTATION COUCHE-TARD INC CP CASH	0	03/22/2024	5.510	04/08/2024	4,994,635		7,645
	ALIMENTATION COUCHE-TARD INC CP CASH		03/21/2024	5.460	04/15/2024	3,742,024		6,243
	BELLTELEPHONECOMPANYOFCANA CP CASH		01/03/2024	5.600	04/02/2024	8,748,620		121,120
	BELLTELEPHONECOMPANYOFCANA CP CASH	0	01/10/2024	0.000	04/08/2024	249,722		3,208
	BELLTELEPHONECOMPANYOFCANA CP CASH		02/15/2024	5.500	04/16/2024	249,423		1,753
	CANADIAN NATIONAL RAILWAY COMP CP CASH	C	03/13/2024	5.390	04/12/2024	3,968,435		11,289
	CANADIAN PACIFIC RAILWAY COMPA CP CASH		03/12/2024	0.000	04/02/2024	14,997,701		45,826
	CANADIAN PACIFIC RAILWAY COMPA CP CASH		03/28/2024	5.480	04/12/2024	9,983,245		6,079
	NUTRIEN LTD CP CASH	0	03/28/2024	5.500	04/04/2024	249,885		153
	NUTRIEN LTD CP CASH		03/26/2024	5.500	04/19/2024	249,312		229
	NUTRIEN LTD CP CASH	0	03/26/2024	5.500	04/22/2024	1,055,599		968
	NUTRIEN LTD CP CASH	0	03/18/2024	5.480	04/25/2024	249,085		531
	NUTRIEN LTD CP CASH		03/22/2024	5.500	05/01/2024	2,986,229		4,562
	NUTRIEN LTD CP CASH		02/23/2024	0.000	05/07/2024	745,874		4,307
	TELUS CORPORATION CP CASH		03/21/2024	5.450	04/16/2024	24,943,143		37,761
	THOMSON REUTERS CORPORATION CP CASH		03/26/2024	5.470	04/24/2024	14,698,414		11,167
	THOMSON REUTERS CORPORATION CP CASH	0	03/26/2024	5.470	04/24/2024	4,982,513		3,785
	TRANSCANADA PIPELINES LTD CP CASH		03/13/2024	5.460	04/09/2024	5,493,307		15,830
	TRANSCANADA PIPELINES LTD CP CASH	C	03/25/2024	5.460	04/25/2024	24,659,814		26,181
	EXPERIAN FINANCE PLC CP CASH		03/21/2024	5.450	04/30/2024	8,711,521		14,507
	EXPERIAN FINANCE PLC CP CASH	0	03/21/2024	5.450	04/30/2024	995,602		1,658
	JOHNSON CONTROLS INTERNATIONAL CP CASH		03/28/2024	5.400	04/02/2024	7,676,837		4,620
	JOHNSON CONTROLS INTERNATIONAL CP CASH	C	03/28/2024	5.400	04/02/2024	14,997,749		9,027
	LSEGA FINANCING PLC CP CASH	C	03/13/2024	5.460	04/11/2024	4,992,395		14,386
	LSEGA FINANCING PLC CP CASH		03/07/2024	5.430	04/12/2024	14,975,018		56,468
	TYCO ELECTRONICS GROUP SA CP CASH		03/27/2024	5.450	04/01/2024	25,000,000		20,557
	TYCO ELECTRONICS GROUP SA CP CASH	0	03/27/2024	5.450	04/01/2024	7,000,000		5,756
	TYCO ELECTRONICS GROUP SA CP CASH	C	03/27/2024	5.450	04/01/2024	12,750,000		10,484
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,614,209,690		2,818,332
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,614,209,690		2,818,332
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						10,490,976,740		55,329,148
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								

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
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						10,490,976,740		55,329,148
38142B-50-0	GOLDMAN SACHS STIF_FUND		03/25/2024	0.000		12,070,201		462,553
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		25,033		
X9USDD-RE-0	DREYFUS TREASURY CSH MGMT INST	0	03/28/2024	0.000		119,800,847		491,418
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						131,911,084		953,971
	INVESCO GOVERNMENT & AGENCY PO STIFFUND		03/28/2024	0.000		140,000,000		
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO	0	03/28/2024	0.000		161,426,290		2
8509999999. Subtotal - Other Cash Equivalents						301,426,290		2
8609999999 - Total Cash Equivalents						10,924,314,114		56,283,121